

ABSTRACT

The IDX30 index is an index that contains companies with high liquidity, large market capitalization, and is supported by good company fundamentals. This study aims to determine the trend and influence of financial ratios and market ratios on stock prices simultaneously and partially on IDX30 index companies. Another objective of this research is to recommend strategies for investors and companies to optimize the benefits of investing and companies can improve their performance in the future. The companies that were sampled in this study totalled 9 companies on the IDX30 index which were always registered in 2016 – 2022. The type of data used was secondary data with the characteristics of cross section and time series data which were processed using panel data regression.

The results of this study indicate that ROE, CR, DER, EPS, and PBV simultaneously have a significant effect on stock prices. While the partial effect shows that ROE, EPS, and PBV have a significant effect on stock prices. These results are used to recommend strategies for investors and companies. The general company strategy is formulated to improve company performance both internally using IFAS and externally using EFAS, then the data used for strategy formulation is using the AHP questionnaire filled in by expert judgment which is then mapped in the SWOT matrix.

Keywords: IDX30, financial ratios, market ratios, panel data regression, AHP, SWOT