

INTISARI

Beberapa faktor dalam meningkatkan harga saham sangat penting ketika diteliti. Hal-hal yang mempengaruhi harga saham sejauh ini merupakan tujuan usaha tersebut. Penelitian ini bertujuan untuk mengidentifikasi pengaruh faktor fundamental (*Earning per Share, Price Earning Ratio, Debt to Equity Ratio, Current Ratio, Net Profit Margin, Dividend Payout Ratio, Return on Asset*) dan Resiko Sistematis terhadap harga saham. Populasi penelitian adalah perusahaan sektor manufaktur yang *Listing* di Bursa Efek Indonesia periode 2010-2014.

Berdasarkan hasil estimasi terhadap harga saham, diketahui bahwa variabel EPS, NPM, dan DPR secara parsial berpengaruh positif dan signifikan terhadap harga saham. CR memiliki pengaruh negatif dan signifikan. sedangkan PER, DER, ROA dan BETA memiliki pengaruh yang positif dan tidak signifikan terhadap harga saham. Berdasarkan hasil uji F menunjukkan bahwa variabel EPS, PER, DER, CR, NPM, DPR, ROA dan Resiko Sistematis berpengaruh secara simultan terhadap terhadap harga saham.

Kata Kunci : *Earning per Share, Price Earning Ratio, Debt to Equity Ratio, Current Ratio, Net Profit Margin, Dividend Payout Ratio, Return on Asset, Resiko Sistematis dan Harga Saham.*

ABSTRACT

Some factors in increasing stock price can be interesting when they are scrutinized. What affects the stock price so far has been the pursuit of any business recently. The research is aimed at identifying the effect of fundamental factors (Earning per Share, Price Earning Ratio, Debt to Equity Ratio, Current Ratio, Net Profit Margin, Dividend Payout Ratio, Return on Asset) and Systematic Risk on the Stock Price. The population's research includes all the manufacturing sector Companies which are listed in Indonesia's Stock Exchange in 2010-2014.

According to the result of estimation to stock prices, it is discovered that EPS, NPM, and DPR have positive and significant effects to stock prices, CR have negative and significant effects. While PER, DER, ROA and BETA have positive and not significant effects to stock price. Based on F test showed that the variables of Earning per Share, Price Earning Ratio, Debt to Equity Ratio, Current Ratio, Net Profit Margin, Dividend Payout Ratio, Return on Asset) and Systematic Risk had simultaneous effects to stock price.

Keywords : fundamental factors (Earning per Share, Price Earning Ratio, Debt to Equity Ratio, Current Ratio, Net Profit Margin, Dividend Payout Ratio, Return on Asset) and Systematic Risk on the Stock Price.