

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 menganalisis pengaruh faktor fundamental (*Return On Asset, Return On Equity, Price Earning Ratio, Earning Per Share, Price to Book Value, Book Value per Share, Debt to Equity Ratio*) dan Resiko Sistematis terhadap harga saham. Populasi penelitian adalah perusahaan sektor manufaktur yang terdaftar di Bursa Efek Indonesia periode 2012-2016.

Metode pengambilan sampel yang digunakan dalam penelitian ini purposive sampling. Jumlah sampel dalam penelitian ini sebanyak 250 sampel perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia. Teknik analisis dalam penelitian ini menggunakan regresi linier berganda dengan bantuan software SPSS. Hasil penelitian ini menunjukkan bahwa ROA, ROE, PER, EPS, PBV, dan BVS berpengaruh positif signifikan terhadap harga saham, sedangkan DER dan Resiko Sistematis tidak berpengaruh signifikan terhadap harga saham.

Kata Kunci: *Return On Asset, Return On Equity, Price Earning Ratio, Earning Per Share, Price to Book Value, Book Value per Share, Debt to Equity Ratio, Risiko 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 to analyze the effects of fundamental factors (Return On Asset, Return On Equity, Price Earning Ratio, Earning Per Share, Price to Book Value, Book Value per Share, Debt to Equity Ratio) 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 2012-2016.

The sampling method used in this study purposive sampling. The number of sample in this study as many as 250 sample manufacturing company listed in Indonesia Stock Exchange. The data in this study using multiple regression analysis with SPSS. The results of this study discovered that ROA, ROE, PER, EPS, PBV, and BVS have positive significant effects on stock price, while DER and Systematic Risk doesn't have significant effects on stock price.

Key Words: Return On Asset, Return On Equity, Price Earning Ratio, Earning Per Share, Price to Book Value, Book Value per Share, Debt to Equity Ratio, Systematic Risk and Stock Price.