Pengaruh Faktor-Faktor Fundamental terhadap Harga Saham
Perusahaan Consumer Goods yang Terdaftar di Bursa Efek
Indonesia (BEI) Periode 2003-2014

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ABSTRAK

Tujuan penelitian ini adalah untuk mengetahui faktor-faktor fundamental terhadap harga saham kategori perusahaan Consumer Goods yang terdaftar di BEI periode 2003-2014. Penelitian ini menguji hubungan anatara harga saham perusahaan sebagai variabel dependen dan NPM (net profit margin), ROE(return on equity), EPS(earning per share) sebagai variabel independen.

  Metode   statistik menggunakan analisis linear berganda. Sampel diambil dengan metode purposive sampling. Sampel yang digunakan dalam penelitian ini adalah PT Consumer Goods, dengan sampel sebanyak 3 perusahaan. Sampel digunakan adalah data sekunder dari Bursa Efek Indonesia (BEI) yaitu Annual Report dan ICMD yang tergabung dalam perusahaan manufaktur tahun 2003-2014.

Hasil penelitian ini menunjukan bahwa secara parsial ROE (return on equity) dan EPS (earning per share) berpengaruh signifikan terhadap harga saham perusahaan. Sementara itu untuk NPM(net profit margin) tidak berpengaruh signifikan terhadap harga saham.

Kata Kunci   :   NPM (Net Profit Margin) , ROE (Return On Equity), EPS (Earning Per Share), dan Harga Saham

The Influence of Fundamental Factors on Stock Price of Consumer Goods Companies Listed on the IDX over the period 2003 to 2014

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ABSTRACT

The objective of this research is to examine the fundamental factors on stock price of the consumer goods companies listed on Indonesia Stock Exchange (IDX) over the period 2003 to 2014. This research examines the relationship between the stock price as a depedent variable and NPM (net profit margin), ROE (return on equity), and EPS (earning per share) as independent variables.

The statistic method uses in this research are multiple linear regression. Whereas the sample selection uses purpose sampling method. The samples used in this research is consumer goods companies as many as three (3) companies. The sample is secondary data from Indonesia Stock Exchange (IDX) that is an annual report and ICMD listed on manufacturing companies over the period 2003 to 2014.

The result shows that as partially ROE (return on equity) and EPS (earning per share) has a significant influence on a company's stock price. Meanwhile, NPM (net profit margin) has no significant influence on stock price

Keyword   :   NPM (Net Profit Margin) , ROE (Return On Equity), EPS (Earning Per Share), and Stock Price