Putri Lati Nastiti, 12322009, **Faktor Fundamental, Faktor Makroekonomi Dan Harga Saham Pada Perusahaan Manufaktur Yang Terdaftar di Bursa Efek Indonesia**, Akuntansi, Fakultas Ekonomi, Universitas Muhammadiyah Gresik. Juni, 2016

Abstrak

Penelitian ini bertujuan melakukan pengujian pengaruh faktor fundamental (Return On Equity, Debt to Equity Ratio, Current Ratio, dan Earning Per Share) dan faktor makroekonomi (inflasi dan Produk Domestik Bruto) terhadap harga saham pada perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia. Pengambilan sample dilakukandenganmenggunakanmetode*purposive sampling* berdasarkankriteria yang ditentukanpenulis. Jumlahsampel yang didapatdenganmetode*purposive sampling* yaitu 40 perusahaanmanufaktur yang terdaftar di Bursa Efek Indonesia periode 2012-2014. Teknikanalisis data yang digunakandalampengujianiniadalahregresiberganda.

Hasil dari pengujian hipotesis didalam penelitian ini menunjukan bahwa *Return On Equity* (ROE) dan *Earning Per Share* (EPS) berpengaruh positif signifikan terhadap harga saham, sedangkan *Debt to Equity Ratio* (DER) berpengaruh negatif dan signifikan terhadap harga saham, kemudian *Current Ratio* (CR) dan Produk Domestik Bruto (PDB) berpengaruh positif dan tidak signifikan terhadap harga saham dan inflasi berpengaruh negatif dan tidak signifikan terhadap harga saham. Untuk uji F semua variabel secara bersama berpengaruh signifikan terhadap harga saham.

Kata kunci : *Return On Equity, Debt to Equity Ratio, Current Ratio, Earning Per Share,* Inflasi, Produk Domestik Bruto, Harga Saham

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Abstract

This study aimed to test the effect of fundamental factors (Return On Equity, Debt to Equity Ratio, Current Ratio, and Earning Per Share) and macroeconomic factors (inflation and Product Domestic Bruto) mac to the stock prices in companies listed on the stock exchange Indonesia. Sampling technique is using purposive sampling method based on the criteria specified by the author. The numbers of sample obtained by purposive sampling method is 40 manufacturing companies listed on the Stock Exchange Indonesia period 2012-2014. Data analysis techniques used in this test is multiple regression.

The results of hypothesis testing in this study showed that Return On Equity (ROE) and Earning Per Share (EPS) is significant positive effect on stock prices, Debt to Equity Ratio (DER) is negative significant effect on stock prices, Current Ratio (CR) and Product Domestic Bruto (PDB) is positive but not significant effect on stock prices and inflation (IF) is negative but not significant effect on stock prices. For the F test all of these variables together is significant effect on stock prices

Keywords:Return On Equity, Debt to Equity Ratio, Current Ratio, Earning Per Share, Inflation, Product Domestic Bruto, Stock Price