

ABSTRAK

Rata-rata harga saham perusahaan *Food and Beverages* di BEI mengalami penurunan selama periode tahun 2014-2017. Penelitian ini bertujuan untuk mengetahui pengaruh *Earning Per Share*, *Price Earning Ratio*, *Price Book Value*, *Debt to Equity Ratio*, dan *Net Profit Margin* terhadap harga saham.

Perusahaan yang menjadi obyek penelitian pada penelitian ini adalah perusahaan *Food and Beverages* yang terdaftar di BEI selama periode tahun 2014-2017. Teknik pengambilan sampel dalam penelitian ini menggunakan *purposive sampling* sehingga diperoleh sampel sebanyak 11 perusahaan *Food and Beverages*. Teknik analisis data yang digunakan pada penelitian ini adalah analisis regresi linear berganda.

Hasil penelitian menunjukkan bahwa *Earning Per Share* dan *Price Earning Ratio* berpengaruh positif dan signifikan terhadap harga saham, sedangkan *Price Book Value*, *Debt to Equity Ratio*, dan *Net Profit Margin* tidak berpengaruh terhadap harga saham. Penelitian ini dapat disimpulkan bahwa pergerakan harga saham perusahaan *Food and Beverages* dapat dipengaruhi oleh *Earning Per Share* dan *Price Earning Ratio*. Sebaiknya perusahaan *Food and Beverages* mempertahankan dan memperhatikan *Earning Per Share* dan *Price Earning Ratio*. Perusahaan *Food and Beverages* juga diharapkan lebih memperhatikan *Price Book Value*, *Debt to Equity Ratio*, dan *Net Profit Margin* agar kinerja perusahaan tetap berjalan dengan baik.

Kata Kunci: Variabel Fundamental Keuangan, Harga Saham

ABSTRACT

During 2014-2017, the average of shares price of Food and Beverages companies which were listed on Indonesia Stock Exchange had decreased. Therefore, this research aimed to find out the effect of Earning Per Share, Price Earning Ratio, Price Book Value, Debt to Equity Ratio, and Net Profit Margin on the share price.

The population was Food and Beverages companies which were listed on Indonesia Stock Exchange (IDX) 2014-2017. While, the data collection technique used purposive sampling. In line with, there were 11 Food and Beverages companies. Moreover, the data analysis technique used multiple linear regression.

The research result concluded Earning Per Share and Price Earning Ratio had positive and significant effect on the share price. Furthermore, Price Book Value, Debt to Equity Ratio, and Net Profit Margin did not affect the shares price. As the conclusion, the fluctuation of share price of Food and Beverages companies could be affected by Earning Per Share and Price Earning Ratio. In addition, Food and Beverages companies needed to maintain and consider the Earning Per Share and Price Earning Ratio. Besides, the companies were expected to consider Price Book Value, Debt to Equity Ratio, and Net Profit Margin, in order to have its performance.

Keywords: Financial Fundamental Variable, Shares Price.