INTISARI

Penelitian ini bertujuan untuk menguji pengaruh faktor-faktor fundamental yang diproksikan dengan *Current Ratio, Return On Equity, Debt To Equity Ratio,* dan *Earning Per Share* terhadap harga saham perusahaan manufaktur melalui laporan keuangan tahunan yang terdaftar di Bursa Efek Indonesia.

Populasi dalam penelitian ini adalah perusahaan manufaktur sektor konsumsi yang terdaftar di Bursa Efek Indonesia (BEI) pada tahun 2013-2015. Teknik pengambilan sampel menggunakan metode *purposive sampling,* sehingga didapatkan total sampel 16 perusahaan manufaktur sektor konsumsi yang terdaftar di Bursa Efek Indonesia. Metode analisis yang digunakan adalah analisis regresi linier berganda dengan alat bantu aplikasi SPSS *(Statistical Product and Service Solution).*

Hasil penelitian ini menunjukkan bahwa variabel *Current Ratio* berpengaruh negatif dan tidak signifikan terhadap harga saham dengan tingkat signifikansi sebesar 0,152. *Return On Equity* menunjukkan hasil positif dan signifikan terhadap harga saham dengan tingat signifikansi sebesar 0,000. *Debt To Equity Ratio* berpengaruh negatif dan signifikan terhadap harga saham dengan tingkat signifikansi sebesar 0,010. Sedangkan *Earning Per Share* menunjukkan hasil positif dan signifikan terhadap harga saham dengan tingat signifikansi sebesar 0,008.

Kata kunci : *current ratio, return on equity, debt to equity ratio, earning per share*, harga saham.

ABSTRACT

This researchis aimed to examine the influence of fundamental factors which is proxy by Current Ratio, Return on Equity, Debt to Equity Ratio, and Earnings per Share to the stock price of manufacturing companies through the annual financial statements which are listed in Indonesia Stock Exchange.

The population is all consumer sector manufacturing companieswhich are listed in Indonesia Stock Exchange (IDX) in 2013-2015 periods. The sample collection technique has been done by using purposive sampling method, so that the total samples are 16 manufacturing companies in the consumer sectormanufacturing companieswhich are listed in Indonesia Stock Exchange. The analysis method has been run by using multiple linear regression analysis and the SPSS (Statistical Product and Service Solution) application tool.

The result of this research indicates that Current Ratio give negative and insignificant influenceto the stock prices with its significance level of 0.152. Return on Equity shows positive and significant result to stock price with its significance level of 0.000. Debt to Equity Ratio gives negative and significant influenceto the stock price with its significance level of 0.010. Meanwhile, Earnings per Share shows positive and significant result to the stock price with its significance level of 0.008.

Keywords: Current ratio, return on equity, debt to equity ratio, earnings per share, stock price.