

INTISARI

Tujuan dari penelitian ini adalah untuk mengetahui dan menganalisis pengaruh faktor internal yang diukur dengan *Dividen Per Share* dan *Return On Asset* dan pengaruh eksternal yang diukur dengan *Inflasi* dan *Kurs* terhadap harga saham. Penelitian ini mengambil objek pada perusahaan Telekomunikasi yang terdaftar di Bursa Efek Indonesia (BEI) untuk periode 2013 sampai 2015.

Metode analisis data yang dipakai yaitu metode analisis regresi linier berganda dan dilakukan pengujian asumsi klasik. Dengan metode *purposive sampling*, diperoleh sebanyak 5 perusahaan yang akan dijadikan sebagai objek penelitian.

Berdasarkan pengujian menggunakan Uji Kelayakan Model (Uji F) diketahui bahwa *Dividen Per Share*, *Return On Asset*, tingkat *inflasi* dan *kurs* berpengaruh terhadap harga saham. Sedangkan Hasil analisis Uji t *dividen per share* dan *Return On Asset* berpengaruh signifikan terhadap harga saham, sedangkan tingkat *inflasi* dan *kurs valuta asing* tidak berpengaruh signifikan terhadap harga saham pada perusahaan Telekomunikasi yang terdaftar di Bursa Efek Indonesia untuk periode 2013 sampai 2015.

Kata Kunci : *harga saham, dividen per share, Return On Asset, inflasi, kurs*

ABSTRACT

This research is aimed to find out and to analyze the influence of internal factor which is measured by using Dividend per Share and Return on Asset and external influence which is measured by using inflation and exchange rate to the share price. The object of this research is telecommunication companies which are listed in Indonesia Stock Exchange (IDX) from 2013 to 2015 periods.

The data analysis method has been carried out by using multiple linear regressions analysis and classic assumption test. 5 companies have been obtained as the research object by using purposive sampling.

Based on the test which has been done by using model feasibility test (F test) it has been found that Dividend per Share, Return on Asset, inflation rates and exchange rate give influence to the share price. Meanwhile, the result of the t test analysis dividend per share and return on asset give significant influence to the share price whereas the inflation rates and the exchange rate does not have any significant influence to the share price of mining companies which are listed in Indonesia Stock Exchange in 2013-2015 periods.

Keywords: *Stock price, dividend per share, return on asset, inflation, exchange rate.*