

ABSTRACT

The capital market is a place for companies to raise capital by offering shares to the public. Fundamental analysis believe that the performance of the company issuing the shares will greatly affect a company's value. By By Keputusan Menteri Badan Usaha Milik Negara Nomor: KEP-100/MBU/2002 has set the terms of the provisions of the company's performance seen over the soundness of State-Owned Enterprises. In connection with it through this study attempted seek empirical evidence. This study uses a descriptive study by testing the hypothesis by using causal design. The results showed (1) Return On Equity (ROE) partially has a positive and significant impact on stock prices, (2) Return on Investment (ROI) partially has a negative and significant impact on stock prices, (3) Cash Ratio partially has a positive and significant impact on stock prices, (4) Current Ratio partially has a positive and significant impact on stock prices, (5) Collection Periods (CP) partially has a negative and significant impact on stock prices, (6) Inventory Turnover (PP) partially has a positive and significant impact on stock prices, (7) Total Asset Turnover (TATO) partially has a negative and significant impact on stock prices, (8) Total Equity against Total Assets (TMS against TA) partially have positive and significant impact on stock prices, and (9) Return on Equity (ROE, Return on Investment (ROI), Cash Ratio, Current Ratio, collecti on Periods (CP), Inventory Turnover (PP), Total Asset Turnover (TATO) and Total Equity Against TA (TA TMS) have a simultaneous effect on on stock price.

Keywords: Stock prices, Fundamentals



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ABSTRAK

Pasar modal adalah tempat bagi perusahaan untuk mengumpulkan modal dengan cara menawarkan saham kepada masyarakat. Analisis fundamental mempercayai bahwa kinerja perusahaan yang menerbitkan suatu saham akan sangat mempengaruhi nilai perusahaannya. Dengan Keputusan Menteri Badan Usaha Milik Negara Nomor: KEP-100/MBU/2002 telah ditetapkan ketentuan tentang ketentuan kinerja perusahaan dilihat melalui tingkat kesehatan Badan Usaha Milik Negara. Sehubungan dengan hal tersebut melalui penelitian ini dicoba mencari bukti empirisnya. Penelitian ini menggunakan studi deskriptif melalui pengujian hipotesis dengan menggunakan desain kausal. Hasil penelitian menunjukkan (1) *Return On Equity (ROE)* secara parsial mempunyai pengaruh positif dan signifikan terhadap harga saham, (2) *Return on Investment (ROI)* secara parsial mempunyai pengaruh negatif dan signifikan terhadap harga saham, (3) *Cash Ratio* secara parsial mempunyai pengaruh positif dan signifikan terhadap harga saham, (4) *Current Ratio* secara parsial mempunyai pengaruh positif dan signifikan terhadap harga saham, (5) *Collection Periods (CP)* secara parsial mempunyai pengaruh negatif dan signifikan terhadap harga saham, (6) *Perputaran Persediaan (PP)* secara parsial mempunyai pengaruh positif dan signifikan terhadap harga saham, (7) *Total Asset Turnover (TATO)* secara parsial mempunyai pengaruh negatif dan signifikan terhadap harga saham, (8) *Total Modal Sendiri Terhadap Total Asset (TMS Terhadap TA)* secara parsial mempunyai pengaruh positif dan signifikan terhadap harga saham, dan (9) *Return On Equity (ROE, Return on Investment (ROI), Cash Ratio, Current Ratio, Collection Periods (CP), Perputaran Persediaan (PP), Total Asset Turnover(TATO)* dan *Total Modal Sendiri Terhadap TA (TMS TA)* memiliki pengaruh secara simultan terhadap terhadap Harga Saham.

Kata kunci: Harga saham, Faktor Fundamental

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