

ABSTRACT

Anang Makruf S, The Effect of Fundamental and Technical Factors on Stock Prices of Manufacturing Companies Listed on the Bursa

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This research aims to examine how the influence of the variable Return On Assets (ROA), Current Ratio (CR), Debt to Equity Ratio (DER), Indeks Harga Saham Gabungan (IHSG), Stock Trading Volume (VP) affect the stock prices of manufacturing companies enrolled on the Indonesia Stock Exchange for the 2016 - 2018 period. The approach used in this research is quantitative descriptive research. The Sampling using Purposive sampling method and obtained as many as 25 manufacturing companies in the 2016 -2018 period. Analysis techniques data used are descriptive analysis and regression analysis. Based on research that has been done, the results obtained are. Current Ratio has a negative and significant effect on stock prices. Return on Assets (ROA) has a positive and not significant effect on stock prices. Debt Equity Ratio (DER) has a negative and not significant effect on stock prices. IHSG has a positive and not significant effect on stock prices. Stock Trading Volume (VP) has a negative and not significant effect on stock prices.

Keyword : ROA, CR, DER, IHSG, Stock Trading Volume, Stock prices

ABSTRAK

Anang Makruf S, Pengaruh Faktor Fundamental Dan Teknikal Terhadap Harga Saham Perusahaan Manufaktur Yang Terdaftar Di Bursa Efek Indonesia. Dibimbing oleh Drs. Bambang Sudarsono, MM.

Penelitian ini bertujuan untuk menguji bagaimana pengaruh variabel *Return On Asset* (ROA), *Current Ratio* (CR), *Debt to Equity Ratio* (DER), Indeks Harga Saham Gabungan (IHSG), Volume Perdagangan (VP) berpengaruh terhadap Harga saham Perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia periode 2016 - 2018. Pendekatan yang digunakan dalam penelitian ini adalah penelitian deskriptif kuantitatif. Pengambilan sampel menggunakan metode Purposive sampling dan diperoleh sebanyak 25 perusahaan manufaktur periode 2016 -2018. Teknik analisis data yang digunakan adalah analisis deskriptif dan analisis regresi. Berdasarkan penelitian yang telah dilakukan, diperoleh hasil bahwa. Curret Ratio berpengaruh negative dan signifikan terhadap harga saham. *Return on Asset* (ROA) berpengaruh Positif dan tidak signifikan terhadap Harga Saham. *Debt Equity Ratio* (DER) berpengaruh negatif dan tidak signifikan terhadap Harga Saham. IHSG berpengaruh Positif dan tidak signifikan terhadap Harga Saham. Volume Perdagangan (VP) berpengaruh negatif dan tidak signifikan terhadap Harga Saham.

Kata kunci : ROA, CR, DER, IHSG, Volume Perdagangan, Harga Saham