

## **ABSTRAK**

### **FAKTOR-FAKTOR YANG MEMPENGARUHI HARGA SAHAM DI BURSA EFEK JAKARTA**

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Penelitian ini bertujuan untuk mengetahui apakah terdapat pengaruh signifikan antara tingkat bunga deposito, *earning per share*, *dividen payout ratio*, dan *return on assets* terhadap harga saham perusahaan manufaktur yang Go Publik di Bursa Efek Jakarta.

Data diperoleh berdasarkan data sekunder, yaitu data yang diolah oleh Pusat Referensi Pasar Modal Bursa Efek Jakarta. Adapun jumlah perusahaan yang diteliti adalah sebanyak 129 perusahaan manufaktur yang terdaftar di Bursa Efek Jakarta. Teknik analisa data yang digunakan adalah regresi linier berganda.

Hasil penelitian menunjukkan bahwa variabel tingkat bunga deposito, *earning per share*, *dividen payout ratio* dan *return on assets* secara bersama-sama berpengaruh terhadap perubahan harga saham perusahaan. Akan tetapi secara parsial hanya variabel tingkat bunga deposito yang menunjukkan pengaruh negatif terhadap perubahan harga saham.

## **ABSTRACT**

### **INFLUENTIAL FACTORS OF STOCK PRICE AT THE JAKARTA STOCK EXCHANGE**

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The purpose of this research was to know whether or not the deposit interest, earning per share, dividend payout ratio, and return on assets influenced the stock price of manufacture company that had been gone public at the Jakarta Stock Exchange.

The research employed secondary data obtained from Reference Center of the Jakarta Stock Exchange. There were 129 manufacture companies as the research subjects listed at the Jakarta Stock Exchange. The technique of data analyze that used was Multiple Linear Regression.

The result of this research showed that variable level of the deposit interest, earning per share, dividend payout ratio, and return on assets simultaneously influenced the company's stock price. However, partially only variable level of deposit interest that showed negative influenced stock price.