

ABSTRAK

Investor melakukan analisis fundamental untuk memilih saham-saham yang dapat memberikan mereka keuntungan di masa depan. Perusahaan dengan kinerja keuangan yang baik akan menarik investor untuk berinvestasi karena menunjukkan bahwa perusahaan mampu mempertahankan efisiensi pemanfaatan sumber daya untuk mencapai keuntungan yang baik. Investor harus dapat menganalisis kinerja keuangan perusahaan, sehingga saham yang dipilih mampu memberikan hasil positif. Tujuan penelitian ini adalah untuk mengetahui dampak dari *Net Profit Margin*, *Return On Equity*, *Earning Per Share* dan *Debt to Asset Ratio* harga pasar saham perusahaan sektor industri barang konsumsi yang terdaftar di Bursa Efek Indonesia untuk tahun 2011-2013.

Populasi dalam penelitian ini adalah perusahaan barang konsumsi yang terdaftar di Bursa Efek 2011-2013 sebanyak 37 perusahaan. Data dikumpulkan dengan menggunakan metode purposive sampling. *Net Profit Margin*, *Return On Equity*, *Earning Per Share* Dan *Debt to Asset Ratio* dianalisis dengan menggunakan panel data yang menggunakan regresi *Eviews 8 software*.

Hasil penelitian menunjukkan 32 perusahaan memenuhi kualifikasi *purposive sampling*. Hasil penelitian juga menunjukkan bahwa *Return On Equity*, *Earning Per Share* dan *Debt to Ratio Asset* memiliki dampak positif yang signifikan terhadap harga pasar saham. *Net Profit Margin Ratio* memiliki negatif tetapi tidak berdampak signifikan terhadap harga pasar saham.

Kata kunci: *Net Profit Margin*, *Return On Equity*, *Earning Per Share*, *Debt to Asset Ratio*, harga saham, perusahaan barang konsumsi

ABSTRACT

Investors perform fundamental analysis to select stocks that could give them an advantage in the future. Companies with good financial performance would attract investors to invest because it showed that the company was able to maintain the efficiency of the utilization of its resources to achieved a good profit. Investors must be able to analyze the financial performance of the company, so that the selected stock was able to gives positive results. This study's purpose was to determine the impact of Net Profit Margin, Return On Equity, Earning Per Share and Debt to Asset Ratio of the stock market prices of consumption goods companies listed in Indonesia Stock Exchange for the year 2011-2013.

The population in this research is consumption goods company listed on the Stock Exchange from 2011 to 2013 resulted 37 firms. Data was collected using purposive sampling method. Net Profit Margin, Return On Equity, Earning Per Share and Debt to Asset Ratio were analyzed using panel data regression using Eviews 8 software.

The result showed 32 firms fulfilled purposive sampling qualifications. The results also showed that Return On Equity, Earning Per Share and Debt to Asset Ratio has a positive significant impact on stock market prices. Net Profit Margin Ratio has negative but signs no significant impact on stock market prices.

Keywords: *Net Profit Margin, Return On Equity, Earning Per Share, Debt to Asset Ratio, stock price, consumption goods companies*