ABSTRAKSI

RIMA NOERMAIDAH. *Pengaruh Inflasi, Suku Bunga, Kurs, Current Ratio (CR), Net Profit Margin (NPM), Debt to Equity Ratio (DER), dan Earning per Share (EPS) terhadap Harga Saham (Studi Kasus pada Perusahaan Otomotif dan Komponennya di Bursa Efek Indonesia periode 2008-2012).*

Tujuan penelitian adalah mengetahui pengaruh *independent variable* terhadap *dependent variable* secara parsial dan untuk mengetahui ketepatan model penelitian dalam menjelaskan *independent variable* terhadap *dependent variable*. *Independent variable* dalam penelitian ini adalah *Inflasi, Suku Bunga, Kurs, Current Ratio (CR), Net Profit Margin (NPM), Debt to Equity Ratio (DER), dan Earning per Share (EPS)* sedangkan *dependent variable* berupa Harga saham. Sampel penelitian yang digunakan dalam penelitian ini adalah 10 perusahaan otomotif dan komponennya yang terdaftar di Bursa Efek Indonesia dengan periode 2008-2012. Metode pengambilan sampel adalah *purposive sampling*. Penelitian ini menggunakan analisis regresi data panel untuk menguji hipotesis.

Hasil penelitian menunjukkan bahwa: (1) Inflasi tidak berpengaruh terhadap Harga Saham, (2) Suku bunga berpengaruh terhadap Harga Saham, (3) Kurs tidak berpengaruh terhadap Harga Saham, (4) Current Ratio (CR) tidak berpengaruh terhadap Harga Saham, (5) Net Profit Margin (NPM) tidak berpengaruh terhadap Harga Saham, (6) Debt to Equity Ratio tidak berpengaruh terhadap Harga Saham, (7) Earning per Share (EPS) tidak berpengaruh terhadap Harga Saham, (8) Model yang digunakan menunjukkan secara keseluruhan model dapat dinyatakan baik atau mampu menjelaskan variasi dari variabel dependen.

Kata kunci : *Inflasi, Suku Bunga, Kurs, Current Ratio (CR), Net Profit Margin (NPM), Debt to Equity Ratio (DER), dan Earning per Share (EPS)* dan Harga Saham

ABSTRACT

RIMA NOERMAIDAH. The influence of inflation, interest rates, exchange rates, Current Ratio (CR), the Net Profit Margin (NPM), Debt to Equity Ratio (DER), and Earning per Share (EPS) of stock prices (case study on the Automotive Company and its components on the Indonesia stock exchange period 2008-2012).

The purpose of the research is to know the influence of the independent variable on the dependent variable in the partial and to know the accuracy of model research to explain the independent variable on the dependent variable. The Independent variable in this study are inflation, interest rates, exchange rates, Current Ratio (CR), the Net Profit Margin (NPM), Debt to Equity Ratio (DER), and Earning per Share (EPS), while the dependent variable in the form of the stock price. Samples of research used in this study were 10 automotive company and its components are listed on the Indonesia stock exchange in the period 2008-2012. Sampling method was purposive sampling. The study uses panel data regression analysis to test the hypothesis.

The results showed that: (1) Inflation has no effect on stock prices, (2) interest rates have an effect on stock prices, (3) exchange rate has no effect on stock prices, (4) Current Ratio (CR) has no effect on the stock price, (5) Net Profit Margin (NPM) has no effect on the stock price, (6) Debt to Equity Ratio has no effect to the share price, (7) Earning per Share (EPS) has no effect on stock prices, (8) Model used showed overall good be declared or model was able to explain the dependent variables of the variation.

Key words: inflation, interest rates, exchange rates, Current Ratio (CR), the Net Profit Margin (NPM), Debt to Equity Ratio (DER), and Earning per Share (EPS) and share price