

ABSTRAK

Penelitian ini bertujuan untuk mengetahui : (1) pengaruh *Net Profit Margin* terhadap harga saham, (2) pengaruh *Return on Equity* terhadap harga saham, (3) pengaruh *Return on Investment* terhadap harga saham, (4) pengaruh nilai perusahaan terhadap harga saham, (5) pengaruh *Net Profit Margin* terhadap harga saham melalui nilai perusahaan, (6) pengaruh *Return on Equity* terhadap harga saham melalui nilai perusahaan, (7) pengaruh *Return on Investment* terhadap harga saham melalui nilai perusahaan. Teknik sampling dalam penelitian ini menggunakan *purposive sampling*. Jumlah sample sebanyak 10 perusahaan dari total 16 perusahaan sub sektor konstruksi dan bangunan yang terdaftar di Bursa Efek Indonesia periode tahun 2015 sampai 2017. Data yang digunakan adalah data sekunder berupa laporan keuangan yang diambil dari website www.idx.co.id. Metode analisis data yang digunakan adalah analisis jalur. Hasil penelitian ini menunjukkan bahwa : 1) *Net Profit Margin* tidak berpengaruh signifikan terhadap harga saham, 2) *Return on Equity* tidak berpengaruh signifikan terhadap harga saham, 3) *Return on Investment* berpengaruh signifikan terhadap harga saham, 4) Nilai perusahaan berpengaruh signifikan terhadap harga saham, 5) *Net Profit Margin* tidak berpengaruh secara tidak langsung melalui nilai perusahaan terhadap harga saham, 6) *Return on Equity* berpengaruh tidak langsung melalui nilai perusahaan terhadap harga saham, 7) *Return on Investment* tidak berpengaruh secara tidak langsung melalui nilai perusahaan terhadap harga saham.

Kata kunci : *Net Profit Margin*, *Return on Equity*, *Return on Investment*, nilai perusahaan, harga saham

ABSTRACT

The aims of this research are to know the influence of : (1) Influence of Net Profit Margin to stock price, (2) Influence of Return on Equity to stock price, (3) Influence of Return on Investment to stock price, (4) Influence of company value to stock price, (5) Influence of Net Profit Margin to stock price trough company value, (6) Influence of Return on Equity to stock price trough company value, (7) Influence of Return on Investment to stock price trough company value. The sampling technique in this research used purposive sampling. The number of samples is 10 companies out of a total of 16 construction and building sub-sectors listed on the Indonesia Stock Exchange from 2015 to 2017. The data used is secondary data in the form of financial statements taken from the website www.idx.co.id. The data analysis method used is path analysis. The results of this research indicate that : (1) Net Profit Margin does not have significant effect on stock price, (2) Return on Equity does not have a significant effect on stock price, (3) Return on Investment has a significant effect on stock price, (4) Company value has a significant effect on stock price, (5) Net Profit Margin does not have an indirect effect through company value on stock price, (6) Return on Equity has an indirect effect through company value on stock price, (7) Return on Investment does not have an indirect effect through company value on stock price

Keywords : Net Profit Margin, Return on Equity, Return on Investment, Company Value, Stock Price..