

ABSTRAK

Muhammad Ilham Ramadhan. NIM 2017150025. Pengaruh *Earning Per Share* (EPS), *Return on Asset* (ROA), *Return on Equity* (ROE) Terhadap Harga Saham (Studi Kasus pada Perusahaan Perbankan di Bursa Efek Indonesia Periode 2016- 2020. Di bawah bimbingan Bapak Muhammad Yusuf, SE, M.Si

Investasi memegang peranan penting dalam pembangunan perekonomian nasional. Investasi yang berkualitas tidak hanya memberikan iklim bisnis yang subur namun juga memberikan manfaat finansial di masa depan. Saham merupakan salah satu instrumen investasi di sektor keuangan yang dapat dipilih oleh investor dalam perencanaan keuangan. Analisa fundamental dapat digunakan oleh investor dalam mempertimbangkan keputusan pembelian saham suatu emiten. Dengan analisa fundamental investor dapat menentukan apakah harga suatu saham tergolong wajar atau tidak dan apakah kondisi perusahaan yang akan dibeli sahamnya merupakan perusahaan yang sehat atau tidak. Permasalahan yang dibahas dalam penelitian ini adalah apakah *Earning Per Share* (EPS), *Return on Asset* (ROA), *Return on Equity* (ROE) berpengaruh secara parsial dan simultan terhadap harga saham. Variabel yang digunakan yaitu *Earning Per Share* (X1), *Return on Asset* (X2), *Return on Equity* (X3) dan harga saham (Y). Metode penelitian ini menggunakan metode deskriptif kuantitatif dengan jenis data sekunder. Teknik pengumpulan data menggunakan studi pustaka dan dokumentasi dengan pengolahan data menggunakan bantuan sistem SPSS versi 27. Metode analisis data menggunakan metode analisis deskriptif dan analisis regresi linear berganda. Uji Hipotesis menggunakan uji hipotesis T dan uji hipotesis F. Hasil dari penelitian ini adalah (1) *Earning Per Share* (EPS) berpengaruh signifikan terhadap harga saham (2) *Return on Asset* (ROA) tidak berpengaruh signifikan terhadap harga saham. (3) *Return on Equity* (ROE) tidak berpengaruh signifikan terhadap harga saham. (4) *Earning per Share* (EPS), *Return on Asset* (ROA) dan *Return on Equity* (ROE) secara simultan berpengaruh signifikan terhadap harga saham.

Kata Kunci: *Earning per Share* (EPS), *Return on Asset* (ROA), *Return on Equity* (ROE) dan Harga Saham.

ABSTRACT

Muhammad Ilham Ramadhan. NIM 2017150025. The Effect of *Earning Per Share (EPS)*, Return on Assets (ROA) and Return on Equity (ROE) on Stock Prices (Case Study on Banking Companies Listed in the Indonesia Stock Exchange in 2016- 2020. Under the guidance of Mr. Muhammad Yusuf, SE, M.Si

Investment plays an important role in national economic development. The Quality of investment not only provides a fertile business climate but also provides us financial benefits in the future. Stock is one of the investment instruments in the financial sector that can be chosen by investors in their financial planning. Fundamental analysis can be used by investors in considering the decision to buy shares of a company. With fundamental analysis, investors can determine whether the price of a stock is worthy or not and investor also can find out the condition of the company to be purchased is a healthy company or not. The problem discussed in this study is whether *Earnings Per Share (EPS)*, Return on Assets (ROA), Return on Equity (ROE) partially and) simultaneously have a significant effect on stock prices or not. The variables that used are *Earning Per Share (X1)*, Return on Assets (X2), Return on Equity (X3) and stock prices (Y). This research uses descriptive and quantitative method with secondary data types. The data collection technique used literature study and documentation that processed by the SPSS 27th system. The data analysis method that used in this research are descriptive analysis and multiple linear regression analysis. The hypothesis testing uses are hypothesis test T and hypothesis test F. And the results of this research are (1) *Earning Per Share (EPS)* has a significant effect on stock prices (2) Return on Assets (ROA) has no significant effect on stock prices. (3) Return on Equity (ROE) has no significant effect on stock prices. (4) *Earning Per Share (EPS)*, Return on Assets (ROA) and Return on Equity (ROE) simultaneously have a significant positive effect on stock prices.

Keywords: *Earning Per Share (EPS)*, Return on Assets (ROA), Return on Equity (ROE), and Stock Prices.