

ABSTRAK

Skripsi dengan judul “Pengaruh *Return On Equity* (ROE), *Earning Per Share* (EPS), *Net Profit Margin* (NPM) dan *Working Capital Turnover Ratio* (WCT) Terhadap Harga Saham Pada Perusahaan Sektor Barang Konsumsi Primer (*Consumer Non-Cyclicals*) Yang Terdaftar Di *Jakarta Islamic Index 70* (JII70) Periode 2020-2022” ini ditulis oleh Nuzuli Rahmawati, NIM. 126406203250, pembimbing Dr. Mashudi, M.Pd.I.

Penelitian ini dilatar belakangi oleh fenomena bahwa adanya perubahan terhadap harga saham berkaitan erat dengan keputusan calon investor bertransaksi di Bursa Efek. Para investor melihat prospek pendapatan perusahaan dimasa mendatang dengan melihat laporan keuangan dan menilai kinerja perusahaan dengan menganalisis rasio-rasio keuangan perusahaan untuk mengkaji faktor fundamental perusahaan terhadap harga saham. Semakin banyak investor berinvestasi pada saham, harga saham akan naik karena tingginya permintaan, dan sebaliknya. Dalam hal ini peneliti menghubungkan pergerakan harga saham dengan nilai *Return On Equity* (ROE), *Earning Per Share* (EPS), *Net Profit Margin* (NPM) dan *Working Capital Turnover Ratio* (WCT) yang terdapat di laporan keuangan perusahaan di Bursa Efek Indonesia.

Tujuan dari penelitian ini adalah untuk menguji apakah ROE, EPS, NPM dan WCT secara parsial dan simultan berpengaruh terhadap harga saham pada perusahaan sektor Barang Konsumsi Primer (*Consumer Non-Cyclicals*) yang terdaftar di *Jakarta Islamic Index 70* (JII70) periode 2020-2022.

Penelitian ini menerapkan pendekatan kuantitatif dengan jenis penelitian asosiatif. Data yang digunakan dalam penelitian ini berupa data sekunder yang diperoleh dari webside IDX (*Indonesia Stock Exchange*) yang berupa laporan keuangan tahunan yang masuk kedalam daftar *Jakarta Islamic Index 70*. Data laporan keuangan tahunan dianalisis dengan menggunakan *software E-views 12* dengan metode pengujian data panel.

Hasil penelitian ini menunjukkan: 1) Secara parsial ROE tidak berpengaruh positif dan signifikan terhadap harga saham. 2) Secara parsial EPS berpengaruh positif dan signifikan terhadap harga saham. 3) Secara parsial NPM berpengaruh positif dan signifikan terhadap harga saham. 4) Secara parsial WCT tidak berpengaruh positif dan signifikan terhadap harga saham. 5) Secara simultan ROE, EPS, NPM dan WCT berpengaruh positif dan signifikan terhadap harga saham.

Kata Kunci: *Return On Equity, Earning Per Share, Net Profit Margin, WorkingCapital Turnover Ratio*

ABSTRACT

Thesis entitled "The Effect of Return On Equity (ROE), Earning Per Share (EPS), Net Profit Margin (NPM) and Working Capital Turnover Ratio (WCT) on Share Prices in Primary Consumer Non-Cyclicals Sector Companies Listed on the Jakarta Islamic Index 70 (JII70) The period 2020-2022" was written by Nuzuli Rahmawati, NIM. 126406203250, supervisor Dr. Mashudi, M.Pd.I.

This research is motivated by the phenomenon that changes in stock prices are closely related to the decision of potential investors to transact in Stock Exchange. Investors see the company's future earnings prospects by looking at financial statements and assessing company performance by analyzing the company's financial ratios to examine the company's fundamental factors against stock prices. As more investors invest in stocks, the stock price will rise due to high demand, and vice versa. In this case, researchers link stock price movements with value Return On Equity (ROE), Earning Per Share (EPS), Net Profit Margin (NPM) and Working Capital Turnover Ratio (WCT) contained in the company's financial statements on the Indonesia Stock Exchange.

The purpose of this study is to examine whether ROE, EPS, NPM and WCT partially and simultaneously affect stock prices in companies in the Primary Consumer Goods sector (Consumer Non-Cyclicals) listed in Jakarta Islamic Index70 (JII70) period 2020-2022.

This study applies a quantitative approach with associative research type. The data used in this study is in the form of secondary data obtained from the IDX (Indonesia Stock Exchange) website in the form of annual financial statements included in the list of Jakarta Islamic Index 70. Annual financial report data is analyzed using E-views 12 software with panel data testing method.

The results of this study show: 1) Partially ROE does not have a positive and significant effect on stock prices. 2) Partially, EPS has a positive and significant effect on the stock price. 3) Partially NPM has a positive and significant effect on the stock price. 4) Partially WCT does not have a positive and significant effect on the stock price. 5) Simultaneously ROE, EPS, NPM and WCT have a positive and significant effect on the stock price.

Keywords: *Return On Equity, Earning Per Share, Net Profit Margin, WorkingCapital Turnover Ratio*