

ABSTRAK

Skripsi dengan judul “Pengaruh Return On Asset (ROA), Return On Equity (ROE), dan Earning Per Share (EPS) terhadap harga saham pada perusahaan sub sector makanan dan minuman di bursa efek Indonesia (BEI) tahun 2014-2018” ini ditulis oleh Mohamad Rizal Susanto NIM. 126406202150, Program Studi Manajemen Keuangan Syariah, Jurusan Bisnis dan Manajemen, Fakultas Ekonomi dan Bisnis Islam, dengan pembimbing Bapak Ahmad Budiman, M.S.I.

Penelitian ini dilatar belakangi oleh semakin banyaknya ketertarikan masyarakat Indonesia terhadap Pasar Modal. Hal ini dilandasi tumbuhnya rasa percaya investor terhadap pemerintah sebagai perantara pemngembangan dana. Sebagai investor awam, memiliki kecenderungan membutuhkan analisa rasio keuangan untuk menentukan perusahaan mana yang patut untuk pengembangan dananya. Penelitian ini bertujuan untuk (1) menguji Return On Asset, Return On Equity, dan Earning Per Share terhadap harga saham, (2) menguji Return On Asset terhadap harga saham, (3) menguji Return On Equity terhadap harga saham, (4) menguji Earning Per Share terhadap harga saham.

Penelitian ini menggunakan pendekatan kuantitatif dengan jenis penelitian asosiatif. Data yang digunakan berupa data sekunder yang berupa laporan keuangan perusahaan sub sektor makanan dan minuman mulai tahun 2014-2018. Teknik analisis data yang digunakan adalah analisis regresi data panel. Sampel yang diperoleh sebanyak 9 perusahaan dengan tahun penelitian selama 5 tahun, mulai dari tahun 2014-2018.

Hasil penelitian menunjukkan (1) variabel Return On Asset berpengaruh negatif signifikan terhadap harga saham pada perusahaan sub sektor makanan dan minuman yang terdaftar di Bursa Efek

Indonesia tahun 2014-2018, (2) variabel Return On Equity tidak berpengaruh positif signifikan terhadap harga saham pada perusahaan sub sektor makanan dan minuman yang terdaftar di Bursa Efek Indonesia tahun 2014-2018, (3) variabel Earning Per Share berpengaruh negative signifikan terhadap harga saham yang terdaftar di Bursa Efek Indonesia tahun 2014-2018, (4) variabel Return On Asset, Return On Equity, dan Earning Per Share berpengaruh signifikan secara simultan terhadap harga saham perusahaan su sektor makanan dan minuman yang terdaftar di Bursa Efek Indonesia tahun 2014-2018.

Kata Kunci: *Return On Asset, Return On Equity, Earning Per Share,* dan Harga Saham.

ABSTRACT

Thesis with the title "The Effect of Return On Asset (ROA), Return On Equity (ROE), and Earning Per Share (EPS) on stock prices in food and beverage sub-sector companies on the Indonesia Stock Exchange (IDX) in 2014-2018" was written by Mohamad Rizal Susanto NIM. 126406202150, Sharia Financial Management Study Program, Department of Business and Management, Faculty of Economics and Islamic Business, with the supervisor Mr. Ahmad Budiman, M.S.I.

This research is motivated by the increasing interest of the Indonesian people in the Capital Market. This is based on the growing trust of investors in the government as an intermediary for fund development. As a lay investor, has a tendency to need financial ratio analysis to determine which companies are worthy of developing their funds. This study aims to (1) test Return On Asset, Return On Equity, and Earning Per Share on stock prices, (2) test Return On Asset on stock prices, (3) test Return On Equity on stock prices, (4) test Earning Per Share on stock prices.

This study uses a quantitative approach with an associative type of research. The data used is secondary data in the form of financial reports of food and beverage sub-sector companies from 2014-2018. The data analysis technique used is panel data regression analysis. The sample obtained was 9 companies with 5 years of research, starting from 2014-2018.

The results showed (1) the Return On Asset variable has a significant negative effect on stock prices in food and beverage sub-sector companies listed on the Indonesia Stock Exchange in 2014-2018, (2) the Return On Equity variable has no significant positive effect on stock prices in food and beverage sub-sector companies listed on the Indonesia Stock Exchange in 2014-2018, (3) the Earning Per Share

variable has a significant negative effect on the share price listed on the Indonesia Stock Exchange in 2014-2018, (4) the Return On Asset, Return On Equity, and Earning Per Share variables simultaneously have a significant effect on the share price of food and beverage sub-sector companies listed on the Indonesia Stock Exchange in 2014-2018.

Keywords: *Return On Asset, Return On Equity, Earning Per Share, and Stock Price.*