

ABSTRAK

Skripsi dengan judul “Pengaruh Rasio Keuangan *Return On Asset* (ROA), *Return On Equity* (ROE), *Net Profit Margin* (NPM), Dan *Earning Per Share* (EPS) Terhadap Harga Saham Pada Perusahaan Manufaktur Sektor Tekstil Dan Garmen Yang Terdaftar Di Bursa Efek Indonesia (BEI) Periode 2020-2023” yang ditulis oleh Sintya Nabila, NIM. 126406212112, Program Studi Manajemen Keuangan Syariah, Jurusan Bisnis dan Manajemen, Fakultas Ekonomi dan Bisnis Islam dengan pembimbing Dr. Ahmad Supriyadi, M.Pd.I.

Kata Kunci: Harga Saham, *Return on Asset* (ROA), *Return on Equity* (ROE), *Net Profit Margin* (NPM), dan *Earning Per Share* (EPS)

Penelitian ini dilatar belakangi oleh berbagai peristiwa ekonomi dan keuangan di Indonesia pada periode 2020-2023. Selama periode tersebut, industri tekstil dan garmen di berbagai negara menghadapi volatilitas dalam harga bahan baku, perubahan dalam regulasi perdagangan internasional, dan pergeseran tren konsumen dalam hal preferensi gaya pakaian. Selain itu, dampak dari peristiwa-peristiwa global seperti pandemi COVID-19 juga berdampak signifikan pada rantai pasokan dan permintaan produk tekstil dan pakaian yang menyebabkan para investor membangun spekulasi terhadap pasar modal dan akan mengakibatkan turunnya harga saham.

Tujuan penelitian ini untuk menguji (1) pengaruh *Return on Asset* (ROA), *Return on Equity* (ROE), *Net Profit Margin* (NPM), dan *Earning Per Share* (EPS) secara simultan terhadap harga saham pada perusahaan manufaktur sektor tekstil dan garmen, (2) pengaruh *Return on Asset* (ROA) terhadap harga saham pada perusahaan manufaktur sektor tekstil dan garmen, (3) pengaruh *Return on Equity* (ROE) terhadap harga saham pada perusahaan manufaktur sektor tekstil dan garmen, (4) pengaruh *Net Profit Margin* (NPM) terhadap harga saham pada perusahaan manufaktur sektor tekstil dan garmen, (5) pengaruh *Earning Per Share* (EPS) terhadap harga saham pada perusahaan manufaktur sektor tekstil dan garmen.

Penelitian ini menggunakan metode kuantitatif, dengan menggunakan data sekunder yang bersumber dari website resmi IDX dengan rentang waktu 2020-2023 dengan pengujian data menggunakan software *Eviews 12*. Pengujian ini menggunakan uji model data panel, uji asumsi klasik, uji regresi data panel, dan uji hipotesis.

Hasil penelitian ini menunjukkan bahwa secara simultan terdapat pengaruh ROA, ROE, NPM, dan EPS terhadap harga saham pada perusahaan sektor tekstil dan garmen, tidak terdapat pengaruh dari ROA, ROE dan NPM terhadap harga saham pada perusahaan sektor tekstil dan garmen, dan terdapat pengaruh positif signifikan *Earning Per Share* (EPS) terhadap harga saham pada perusahaan sektor tekstil dan garmen.

ABSTRACT

Thesis with the title "The Effect of Financial Ratio Return On Asset (ROA), Return On Equity (ROE), Net Profit Margin (NPM), and Earning Per Share (EPS) on Share Prices in Manufacturing Companies in the Textile and Garment Sector Listed on the Indonesia Stock Exchange (IDX) for the 2020-2023 Period" written by Sintya Nabila, NIM. 126406212112, Sharia Financial Management Study Program, Department of Business and Management, Faculty of Economics and Islamic Business with supervisor Dr. Ahmad Supriyadi, M.Pd.I.

Keywords: *Stock Price, Return on Asset (ROA), Return on Equity (ROE), Net Profit Margin (NPM), and Earning Per Share (EPS)*

This research is based on various economic and financial events in Indonesia in the 2020-2023 period. During this period, the textile and garment industry in various countries faced volatility in raw material prices, changes in international trade regulations, and shifting consumer trends in terms of clothing style preferences. In addition, the impact of global events such as the COVID-19 pandemic also has a significant impact on the supply chain and demand for textile and apparel products, causing investors to build speculation on the capital market and will result in a decline in stock prices.

The purpose of this study is to examine (1) the effect of Return on Asset (ROA), Return on Equity (ROE), Net Profit Margin (NPM), and Earning Per Share (EPS) simultaneously on stock prices in textile and garment sector manufacturing companies, (2) the effect of Return on Asset (ROA) on stock prices in textile and garment sector manufacturing companies, (3) the effect of Return on Equity (ROE) on stock prices in textile and garment manufacturing companies, (4) the effect of Net Profit Margin (NPM) on stock prices in textile and garment manufacturing companies, (5) the effect of Earning Per Share (EPS) on stock prices in textile and garment manufacturing companies.

This study uses a quantitative method, using secondary data sourced from the official IDX website with a time span of 2020-2023 by testing data using EvIEWS 12 software. This test uses a panel data model test, a classical assumption test, a panel data regression test, and a hypothesis test.

The results of this study show that simultaneously there is an influence of ROA, ROE, NPM, and EPS on stock prices in textile and garment sector companies, there is no influence of ROA, ROE and NPM on stock prices in textile and garment sector companies, and there is a significant positive influence of Earning Per Share (EPS) on stock prices in textile and garment sector companies.