

**PENGARUH RETURN ON EQUITY (ROE), NET PROFIT MARGIN
(NPM), DAN EARNING PER SHARE (EPS) TERHADAP HARGA
SAHAM
(Studi pada Perusahaan LQ45 yang Terdaftar di Bursa Efek Indonesia
Periode 2017-2019)**

RINGKASAN

Penelitian ini bertujuan untuk mengetahui pengaruh *Return On Equity* (ROE), *Net Profit Margin* (NPM) dan *Earning Per Share* (EPS) terhadap Harga Saham pada Perusahaan LQ45 yang Terdaftar di Bursa Efek Indonesia Periode 2017-2019. Metode penelitian yang digunakan adalah metode penelitian analisis regresi linier berganda. Data yang digunakan penelitian dari tahun 2017-2019. Populasi pada penelitian Perusahaan LQ45 yang terdaftar di Bursa Efek Indonesia selama periode 2017 – 2019 dan sampel pada penelitian sebanyak 21 perusahaan. Teknik analisis yang digunakan adalah uji asumsi klasik, analisis regresi linier berganda, dan pengujian hipotesis menggunakan uji hipotesis t-statistik untuk menguji koefisien regresi parsial serta F-statistik untuk menguji koefisien regresi simultan dengan tingkat signifikansi 5%, diproses dengan Software *E-views* 9.

Hasil penelitian menunjukkan bahwa *Net Profit Margin* tidak berpengaruh terhadap harga saham, sedangkan *Return On Equity* dan *Earning Per Share* secara parsial berpengaruh signifikan terhadap harga saham. *Return On Equity* (ROE), *Net Profit Margin* (NPM) dan *Earning Per Share* (EPS) secara simultan berpengaruh signifikan terhadap harga saham.

Kata Kunci : *Earning Per Share*, Harga Saham, *Net Profit Margin*, *Return On Equity*

**THE IMPACT OF RETURN OF EQUITY (ROE), NET PROFIT MARGIN (NPM), AND EARNING PER SHARE (EPS) ON STOCK PRICE
(A Study on LQ45 Companies Listed in Indonesia Stock Exchange during the 2017-2019 Period)**

SUMMARY

This research is aimed at identifying the impact of Return on Equity (ROE), Net Profit Margin (NPM), and Earning Per Share (EPS) on stock price in LQ45 companies listed in Indonesia Stock Exchange during the 2017-2019 period. The research method used was multiple linear regression analysis. The data used ranged from 2017 to 2019. The populations in this research were the LQ45 companies listed in Indonesia Stock Exchange during the 2017-2019 period. The samples used in this research were 21 companies. The analysis technique used was classic assumption test, multiple linear regression analysis, and hypothesis testing using t-statistical hypothesis testing to examine the partial regression coefficient. The F-statistics was used to examine the simultaneous regression coefficient with level of significance of 5%, processed by E-views 9 software.

The research showed that the Net Profit Margin did not influence the stock price, while the Return on Equity and Earning Per Share partially and significantly influenced the stock price. Return on Equity (ROE), Net Profit Margin (NPM, and Earning Per Share (EPS) simultaneously and significantly influenced the stock price.

Keywords: Earning Per Share, Stock Price, Net Profit Margin, Return On Equity