

**ANALISIS PENGARUH ROA, PER, ROE, EPS DAN CAR TERHADAP
HARGA SAHAM (STUDI KASUS PADA PERUSAHAAN PERBANKAN
YANG TERDAFTAR DI BEI PADA TAHUN 2009-2012)**

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ABSTRAK

Penelitian ini dilakukan dengan tujuan untuk menganalisa pengaruh Return on Assets (ROA), Price Earning Ratio (PER), Return on Equity (ROE), Earning Per Share (EPS), dan Capital Adequacy Ratio (CAR) terhadap Harga Saham pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia (BEI). Periode yang digunakan dalam penelitian ini adalah periode tahun 2009-2012. Populasi pada penelitian ini adalah perusahaan perbankan yang terdaftar di BEI. Pemilihan sampel menggunakan metode purposive sampling. Jumlah sampel sebanyak 29 perusahaan perbankan yang terdaftar di BEI pada periode 2009-2012. Analisis data yang digunakan untuk menguji hipotesis adalah dengan menggunakan teknik analisis regresi linear berganda.

Hasil penelitian ini menunjukkan bahwa secara parsial (uji t), variabel Price Earning Ratio (PER) dan Earning Per Share (EPS) berpengaruh positif secara signifikan terhadap harga saham. Sedangkan variabel Return On Assets (ROA), Return On Equity (ROE), dan Capital Adequacy Ratio (CAR) tidak berpengaruh signifikan terhadap harga saham. Sedangkan secara simultan (uji F), variabel Return On Assets (ROA), Price Earning Ratio (PER), Return On Equity (ROE), Earning Per Share (EPS) dan Capital Adequacy Ratio (CAR) secara bersama-sama berpengaruh signifikan terhadap harga saham.

Kata Kunci : Return on Assets (ROA), Price Earning Ratio (PER), Return On Equity (ROE), Earning Per Share (EPS), Capital Adequacy Ratio (CAR) dan Harga Saham.

**ANALYSIS OF THE INFLUENCE OF ROA, PER, ROE, EPS AND CAR
ON STOCK PRICES (CASE STUDY IN BANKING COMPANY LISTED
ON INDONESIA STOCK EXCHANGE 2009-2012)**

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ABSTRACT

This research was conducted with the aim to analyze the influence of Return On Assets (ROA), Price Earning Ratio (PER), Return On Equity (ROE), Earning Per Share (EPS), and the Capital Adequacy Ratio (CAR) on the Stock Prices in banking company listed on Indonesia Stock Exchange (BEI). Period that is used in this research is 2009-2012. The population in this research is the banking company registered in BEI. The selection of samples using a purposive sampling method. The number of samples as many as 29 banking company listed on BEI 2009-2012. Data analysis used to test the hypothesis is by using multiple linear regression analysis technique.

The results of this research show that partially (t-test), that variable Price Earning Ratio (PER) and Earning Per Share (EPS) was significantly positive effect on stock prices. While variable Return On Assets (ROA), Return On Equity (ROE), and the Capital Adequacy Ratio (CAR) has no influence significantly on stock prices. While simultaneously (F test), variable Return On Assets (ROA), Price Earning Ratio (PER), Return On Equity (ROE), Earning Per Share (EPS) and Capital Adequacy Ratio (CAR) are together influential significantly on Stock Prices.

Keyword : Return On Assets (ROA), Price Earning Ratio (PER), Return On Equity (ROE), Earning Per Share (EPS), Capital Adequacy Ratio (CAR) and Stock Price.