Analisis Pengaruh ROA, NPM, ROE, EPS dan PER Terhadap Harga Saham (Studi Kasus pada Perusahaan Food and Beverages Periode 2009-2014)

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ABSTRAK

Penelitian ini bertujuan untuk menganalisis tentang bagaimana pengaruh kinerja keuangan perusahaan yang difokuskan pada Return On Assets (ROA), Net Profit Margin (NPM), Return On Equity (ROE), Earnings Per Share (EPS) dan Price Earning Ratio (PER) terhadap harga saham, studi kasus pada perusahaan food and beverages periode 2009-2014. Populasi yang menjadi obyek dalam penelitian ini adalah Perusahaan Food and Beverages periode 2009-2014. Jumlah sampel yang digunakan dalam penelitian ini adalah 17 perusahaan food and beverages di Indonesia. Sampel penelitian ini diambil dengan kriteria tertentu yaitu perusahaan yang tergolong food and beverages dan masih berdiri selama periode pengamatan dan dipublikasikan di ICMD periode 2009-2014. Metode analisa yang digunakan dalam penelitian ini dengan analisis regresi berganda, uji asumsi klasik, koefisien determinan, uji F, dan uji T.
Hasil penelitian menunjukkan bahwa variabel ROA dan ROE mempunyai pengaruh negatif signifikan terhadap harga saham, sedangkan pada NPM tidak terdapat pengaruh terhadap harga saham, EPS dan PER mempunyai pengaruh yang positif dan signifikan terhadap harga saham perusahaan Food and Beverages.

Kata Kunci   :   Return On Assets, Net Profit Margin, Return On Equity, Earnings Per Share, Price Earnings Ratio dan Harga Saham

Analysis of Effect ROA, NPM, ROE, EPS and PER on Stock Price
(Case Study on The Company`s Food and Beverages Over The Period 2009 to 2014)

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ABSTRACT

The purpose of this research is to analyze the effect of financial performance of companies that focus on Return on Assets (ROA), Net Profit Margin (NPM), Return on Equity (ROE), Earnings Per Share (EPS) and Price Earning Ratio (PER) on stock price, case study on Food and Beverages company over the period 2009 to 2014. The population become object in this research is food and beverages company over the period 2009 to 2014. Amount of sampel that used are 17 food and beverages company in Indonesian. The research sample is taken with certain criteria which are companies that belong to food and beverages and still stand up during period of perception and also publicized over the period 2009 to 2014 by ICMD. The analysis method used in this research that using Multiple Regression, analysis test of classic assumption, determinant coefficient, test F, and test T.

The result of this research showed that ROA and ROE has significant negative effect on stock price, while NPM has not significant effect on stock price, EPS and PER has significant and positive effect on stock price food and beverages company.

Keyword   :   Return On Assets, Net Profit Margin, Return On Equity, Earnings Per Share, Price Earnings Ratio and Stock Price