

## ABSTRAK

**Wirda Seftiana, 7141220035. Pengaruh *Return On Assets (ROA)*, *Return On Equity (ROE)*, *Debt Equity Ratio (DER)*, *Net Profit Margin (NPM)* dan *Earning Per Share (EPS)* Terhadap Harga Saham pada Perusahaan Indeks LQ 45 yang Terdaftar di BEI Tahun 2014-2016. Skripsi. Jurusan Akuntansi, Fakultas Ekonomi, Universitas Negeri Medan, 2018.**

Faktor – faktor yang mempengaruhi harga saham yaitu faktor internal dan faktor eksternal. Faktor internal berkaitan dengan pendapatan yang akan diperoleh para pemodal baik berupa dividen maupun capital gain. Faktor-faktor tersebut akan mempengaruhi permintaan dan penawaran masyarakat atas saham yang diperdagangkan di pasar modal. Sehingga juga mempengaruhi harga saham dari perusahaan.

Penelitian ini bertujuan untuk menganalisis bagaimana pengaruh *Return On Assets (ROA)*, *Return On Equity (ROE)*, *Debt Equity Ratio (DER)*, *Net Profit Margin (NPM)* dan *Earning Per Share (EPS)* Terhadap Harga Saham.

Populasi dan sampel dalam penelitian ini adalah Perusahaan Indeks LQ 45 yang Terdaftar di BEI dari tahun 2014-2016. Metode pengambilan sampel yang digunakan adalah metode *purposive sampling* dan diperoleh 75 perusahaan sampel yang menjadi objek penelitian. Teknik analisis pada penelitian ini menggunakan regresi linier berganda dengan bantuan program SPSS versi 20.

Hasil penelitian ini menemukan *Return On Asset (ROA)*, *Return On Equity (ROE)*, *Debt Equity Ratio (DER)*, *Net Profit Margin (NPM)*, dan *Earning Per Share (EPS)*, secara simultan mempengaruhi harga saham. Hasil pengujian secara parsial menunjukkan bahwa *Return On Asset (ROA)*, *Debt Equity Ratio (DER)*, *Net Profit Margin (NPM)*, dan *Earning Per Share (EPS)* berpengaruh terhadap harga saham. Sedangkan *Return On Equity (ROE)* tidak berpengaruh terhadap harga saham hal ini disebabkan karena ROE hanya menggambarkan keuntungan, namun tidak menjelaskan perkembangan dan prospek perusahaan.

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

## ABSTRACT

**Wirda Seftiana, 7141220035. The influence of *Return On Assets (ROA)*, *Return On Equity (ROE)*, *Debt Equity Ratio (DER)*, *Net Profit Margin (NPM)* and *Earning Per Share (EPS)* to Stock Price on the LQ 45 Index Companies listed at Indonesia Stock Exchange in 2014-2016. Thesis. Departement of Accounting, Faculty of Economics, University of Medan, 2018.**

Factors affecting of stock price are internal factor and external factor. The internal factor related to the revenue that will be earned by investor in the form of dividend and capital gain. These factor will affect the demand and supply of share traded in the capital market. Thus also affect the stock price of the company.

The purpose of this study to analyze the influence of *Return On Assets (ROA)*, *Return On Equity (ROE)*, *Debt Equity Ratio (DER)*, *Net Profit Margin (NPM)* and *Earning Per Share (EPS)* to Stock Price.

Population and sample in this study is company of index LQ 45 listed at Indonesia Stock Exchange in 2014-2016. Sampling method that is used is purposive sampling and there are 75 sample companies that will be study objects. Analysis techniques in this study using linier multiple regression with SPSS version 20.

The results of this study found Return On Assets (ROA), Return On Equity (ROE), Debt Equity Ratio (DER), Net Profit Margin (NPM), and Earning Per Share (EPS), simultaneously affect stock prices. Partial test results show that Return On Assets (ROA), Debt Equity Ratio (DER), Net Profit Margin (NPM), and Earning Per Share (EPS) affect stock prices. While Return On Equity (ROE) does not affect the stock price this is because ROE only describes the benefits, but does not explain the development and prospects of the company.

**Keywords: *Return On Asset*, *Return On Equity*, *Debt Equity Ratio*, *Net Profit Margin*, *Earning Per Share* and *Stock Price***