

ABSTRAK

Perusahaan yang tergabung dalam indeks LQ45 di Bursa Efek Indonesia (BEI) merupakan perusahaan yang paling diminati oleh para investor. Karena harga saham pada LQ45 sangat likuid dan berpotensi menghasilkan laba yang tinggi, sehingga menarik untuk diteliti pengaruh *Return On Asset*, *Return On Equity*, *Net Profit Margin* dan *Earning Per Share* terhadap harga saham.

Harga saham merupakan berkas yang menunjukkan hak pemodal untuk memperoleh bagian dari prospek atau kekayaan organisasi. Populasi yang digunakan dalam penelitian ini pada perusahaan yang tergabung dalam indeks LQ45 di Bursa Efek Indonesia sebanyak 45 perusahaan. Sampel dalam penelitian ini diperoleh dengan menggunakan metode *Purposive Sampling*, yaitu pemilihan yang didapatkan sebanyak 6 sampel perusahaan. Metode analisis yang digunakan adalah analisis regresi linear berganda. Variabel independen yang digunakan *Return On Asset*, *Return On Equity*, *Net Profit Margin*, *Earning Per Share* dan variabel dependen yang digunakan harga saham.

Hasil penelitian ini menunjukkan bahwa variabel *Return On Asset* dan *Earning Per Share* tidak berpengaruh terhadap harga saham, Sedangkan *Return On Equity* dan *Net Profit Margin* berpengaruh terhadap harga saham perusahaan yang tergabung dalam indeks LQ45 di Bursa Efek Indonesia.

Kata kunci: *Return On Asset*, *Return On Equity*, *Net Profit Margin* dan *Earning Per Share*

ABSTRACT

For the investors, the members of the LQ45 index in Indonesia Stock Exchange (IDX) are the most attractive companies. As the shares price in LQ45 index companies is very liquid and tend to have high profits, this research aimed to find out the effect of Return On Assets, Return On Equity, Net Profit Margin and Earning Per Share on the prices.

The shares price is document which shows the investors right to obtain a part of the prospect or the organization wealth. While, the population was 45 companies in the LQ45 index on Indonesia Stock Exchange. Moreover, the sampling collection technique used purposive sampling, in which there were six linear regression. In addition, the independent variables were Return On Asset, Return On Equity, Net Profit Margin, and Earning Per Share; while, the dependent variable was shares price.

The research result concluded Return on Asset and Earning Per Share did not effect on the shares price. On the other hand, Return on Equality and Net Profit Margin had effected on shares price of compamies in the LQ45 index on Indonesia Stock Exchange.

Keyword: *Return On Asset, Return On Equality, Net Profit Margin, Earning Per Share*



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