

ABSTRAK

Penelitian ini bertujuan untuk mengetahui: Pengaruh *Net Profit Margin* terhadap harga saham, pengaruh *Return On Equity* terhadap harga saham, pengaruh *Earning Per Share* terhadap harga saham pada perusahaan *Food and Beverages* yang terdaftar di Bursa Efek Indonesia (BEI) pada periode 2014-2018. Jenis penelitian ini adalah penelitian kuantitatif. Sampel dalam penelitian ini diperoleh dengan menggunakan metode *purposive sampling*, yaitu pemilihan sampel dengan kriteria-kriteria yang telah ditentukan. Berdasarkan metode *purposive sampling* tersebut didapatkan sebanyak 24 dari 6 perusahaan *Food and Beverages*. Jenis data yang digunakan adalah data sekunder diperoleh dari Bursa Efek Indonesia (BEI). Metode analisis yang digunakan adalah analisis regresi linier berganda dengan menggunakan program SPSS versi 23. Hasil uji parsial pada penelitian ini menunjukkan bahwa *Net Profit Margin* (NPM) berpengaruh positif dan tidak berpengaruh signifikan terhadap harga saham, *Return On Equity* (ROE) berpengaruh positif dan tidak berpengaruh signifikan terhadap harga saham, *Earning Per Share* (EPS) berpengaruh positif dan signifikan terhadap harga saham.

Kata Kunci: *Net Profit Margin* (NPM), *Return On Equity* (ROE), *Earning Per Share* (EPS), Harga Saham

ABSTRACT

This research aimed to find out the effect of Net Profit Margin, Return On Equity, Earning Per Share on stock price of Food and Beverages companies which were listed on Indonesia Stock Exchange (IDX) 2014-2018. While, the research was quantitative. Moreover, the data collection technique used purposive sampling, in which the sample was based on criteria given. In line with, there were 6 Food and Beverages companies. Furthermore, the data were secondary, which taken from Indonesia Stock Exchange (IDX). In addition, the data analysis technique used multiple linear regression with SPSS 23. Meanwhile, from partial test, it concluded Net Profit Margin (NPM), had positive but insignificant effect on stock price of Food and Beverages companies which were listed on Indonesia Stock Exchange (IDX) 2014-2018. Likewise, Return On Equity had positive but insignificant effect on stock price of Food and Beverages companies which were listed on Indonesia Stock Exchange (IDX) 2014-2018. On the other hand, Earning Per Share had positive and significant effect on stock price of Food and Beverages companies which were listed on Indonesia Stock Exchange (IDX) 2014-2018.

Keywords: *Net Profit Margin* (NPM), *Return On Equity* (ROE), *Earning Per Share* (EPS), Harga Saham