

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Earning Per Share*, *Net Profit Margin*, *Return On Equity* dan Inflasi terhadap harga saham pada perusahaan *Food and Beverages* yang terdaftar di Bursa Efek Indonesia (BEI) periode 2015-2019.

Populasi pada penelitian ini adalah perusahaan *Food and Beverages* yang terdaftar di Bursa Efek Indonesia periode tahun 2015-2019 berjumlah 26 perusahaan. Dari populasi tersebut agar populasi menjadi homogen peneliti menggunakan kriteria yang telah ditentukan. Sampel yang digunakan dalam penelitian ini adalah sampel jenuh dimana populasi homogen dipilih berdasarkan kriteria, sehingga diperoleh sampel sebanyak 12 perusahaan *Food and Beverages* yang terdaftar di Bursa Efek Indonesia tahun 2015-2019. Metode analisis data yang digunakan adalah analisis regresi linier berganda dengan program SPSS 23.

Hasil penelitian menunjukkan *Earning Per Share* berpengaruh positif dan signifikan terhadap harga saham, *Net Profit Margin* berpengaruh positif dan tidak signifikan terhadap harga saham, *Return On Equity* berpengaruh positif dan signifikan terhadap harga saham, Inflasi berpengaruh negatif dan tidak signifikan terhadap harga saham.

Kata Kunci: *Earning Per Share*, *Net Profit Margin*, *Return On Equity*, Inflasi, Harga Saham

ABSTRACT

This research aimed to find out the effect of Earning Per Share, Net Profit Margin, Return On Equity, and Inflation on stock price of Food and Beverages companies which were listed on Indonesia Stock Exchange (IDX) during 2015-2019.

The population was 26 Food and Beverages companies which were listed on Indonesia Stock Exchange during 2015-2019. In order to make the population homogen, the research used some criteria which had been considered. Moreover, the data collection technique used saturated sampling. In line with, there were 12 Food and Beverages companies which were listed on Indonesia Stock Exchange during 2015-2019 as the sample. Furthermore, the data analysis technique used multiple linear regression with SPSS 23.

The research result concluded that Earning Per Share had a positive and significant effect on stock price. On the other hand, Net Profit Margin had a positive but insignificant effect on stock price. In contrast, Return On Equity had a positive and significant effect on stock price. On the contrary, Inflation had a negative and insignificant effect.

Keywords: *Earning Per Share, Net Profit Margin, Return On Equity, Inflation*

