

ABSTRAK

Penelitian ini bertujuan untuk menguji dan menganalisis pengaruh *Return On Assets*, *Return On Equity*, *Earning Per Share* dan *Debt to Equity Ratio* terhadap harga saham pada perusahaan *Property and Real Estate* di Bursa Efek Indonesia (BEI) melalui laporan keuangan tahunan perusahaan.

Populasi dalam penelitian ini adalah perusahaan *property and real estate* yang terdaftar di Bursa Efek Indonesia (BEI) selama periode 2015-2019. Teknik pengambilan sampel pada penelitian ini menggunakan metode *purposive sampling* dan diperoleh sampel sebanyak 8 perusahaan dari 50 perusahaan *property and real estate*. Metode analisis yang digunakan adalah analisis regresi linier berganda dengan menggunakan aplikasi SPSS versi 22.

Berdasarkan pengujian menggunakan Uji Kelayakan Model (Uji F) diketahui bahwa variabel yang digunakan dalam penelitian ini layak digunakan. Sedangkan hasil Uji Hipotesis (Uji t) menyatakan bahwa *Return On Assets* berpengaruh negatif dan tidak signifikan, *Return On Equity* berpengaruh positif dan tidak signifikan, *Earning Per Share* berpengaruh positif dan signifikan, serta *Debt to Equity Ratio* berpengaruh negatif dan tidak signifikan terhadap harga saham.

Kata Kunci: Harga Saham, ROA, ROE, EPS, DER

ABSTRACT

This research aimed to examine and analyze the effect of Return On Asset (ROA), Return On Equity (ROE), Earning Per Share (EPS) and Debt to Equity Ratio (DER) on stock price of Property and Real Estate companies which were listed on Indonesia Stock Exchange (IDX), through companies annual financial statements.

The population was Property and Real Estate companies which were listed on Indonesia Stock Exchange during 2015-2019. Moreover, the data collection technique used purposive sampling. In line with, there were 8 companies from 50 Property and Real Estate companies as the sample. Furthermore, the data analysis technique used multiple linear regression with SPSS 22.

According to F-test, it showed that the variables were properly used. Meanwhile, based on hypothesis tests (t-test) concluded that Return On Asset had a negative and insignificant effect on stock price. Likewise, Debt to Equity had a negative and insignificant effect on stock price. On the other hand, Return On Equity had a positive but insignificant effect on stock price. In contrast, Earning Per Share had a positive and significant effect on stock price.

Keywords: stock price, roa, roe, der, eps

