

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh dari *Price Earning Ratio* (PER), *Earning Per Share* (EPS), dan *Return On Asset* (ROA) terhadap harga saham pada perusahaan perdagangan besar yang terdaftar di BEI. Metode penelitian yang digunakan adalah metode kuantitatif, dengan teknik analisis data regresi linear berganda. Teknik pengambilan sampel dilakukan dengan metode *purposive sampling*. Diperoleh sampel sebanyak 20 perusahaan perdagangan besar yang terdaftar di BEI pada periode 2016-2018. Hasil koefisien determinasi (R^2) dapat disimpulkan 57.1% yang berarti bahwa besarnya pengaruh variabel PER, EPS, dan ROA terhadap harga saham yang dapat dijelaskan dari model regresi ini, sedangkan 42.9% harga saham dipengaruhi oleh faktor lain yang tidak termasuk dalam model regresi. Hasil penelitian menunjukkan bahwa variabel *Price Earning Ratio* (PER), *Earning Per Share* (EPS), dan *Return On Asset* (ROA) berpengaruh signifikan terhadap harga saham, karena semua variabel X nilai signifikannya kurang dari 0.05 atau 5%.

Kata Kunci: *Price Earning Ratio* (PER), *Earning Per Share* (EPS), *Return On Asset* (ROA), Harga Saham.



ABSTRACT

This study aims to determine the effect of Price Earning Ratio (PER), Earning Per Share (EPS), and Return On Asset (ROA) on stock prices in large trading companies listed on the IDX. The research method used is a quantitative method, with multiplied linear regression data analysis techniques. The sampling technique is done by purposive sampling method. A sample of 20 large trading companies were listed on the IDX in the 2016-2018 period. Result of the coefficient determination (R^2) can be concluded 57.1% which means that the magnitude of the effect PER, EPS, and ROA variables on stock prices can be explained from this regression model, while 42.9% of the stock price is influenced by other factors not included in the regression model. The results showed that the Price Earning Ratio (PER), Earning Per Share (EPS), and Return On Asset (ROA) variables significantly influence stock prices, because all X variables are significantly less than 0.05 or 5%.

Keyword: *Price Earning Ratio (PER), Earning Per Share (EPS), Return On Asset (ROA), and Stock Price.*

