PENGARUH VARIABEL EPS, ROE, NPM DAN PER TERHADAP HARGA SAHAM PADA SEKTOR PERBANKAN (STUDI EMPIRIS DI BURSA EFEK INDONESIA 2010-2012)

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ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh earning per share, return on equity, net profit margin dan price earning ratio. Populasi pada penelitian ini adalah perusahaan perbankan yang terdaftar di bursa efek indonesia tahun 2010-2012. Data penelitian diperoleh dari laporan keuangan 2010-2012. Berdasarkan metode penelitian yang bersumber dari indonesia capital market direktori, sampel yang diperoleh sebanyak 66 perusahaan. Alat yang digunakan adalah SPSS.

Hasil penelitian menggunakan uji parsial dengan uji t disimpulkan bahwa variabel return on equity dan price earning ratio yang berpengaruh secara signifikan terhadap Harga Saham, sedangkan variabel earning per share dan net profit margin tidak berpengaruh secara signifikan terhadap harga saham.

Kata Kunci : Harga Saham, earning per share (EPS), return on equity (ROE), net profit margin (NPM) dan price earning ratio (PER).

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EFFECT OF VARIABLE EPS, ROE, NPM AND PER ON STOCK PRICE IN THE BANKING SECTOR (EMPIRICAL STUDY ON THE INDONESIA STOCK EXCHANGE 2010-2012)

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ABSTRACT

This study aimed to examine the effect of earnings per share, return on equity, net profit margin and price earnings ratio. The population in this study is a banking company that is listed on the Indonesia stock exchange 2010-2012. the study was obtained from the 2010-2012 financial statements. Based on research methods derived from the Indonesian capital market directory, the sample obtained by 66 companies. The tool used was SPSS.

The results using partial test with t test concluded that the variable return on equity and price earnings ratio which significantly affect on stock price, while the variable earnings per share and net profit margin did not significantly affect on stock price.

Keyword : stock price, earnings per share (EPS), return on equity (ROE), net profit margin

(NPM) and price earnings ratio (PER).

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