

**PENGARUH *EARNING PER SHARE (EPS)*, *RETURN ON INVESTMENT (ROI)*, DAN *RETURN ON EQUITY (ROE)*
TERHADAP HARGA SAHAM PERUSAHAAN *FOOD AND BEVERAGE* YANG TERDAFTAR PADA BURSA EFEK
INDONESIA**

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ABSTRAK

Tujuan penelitian ini adalah untuk menganalisis pengaruh *Earning Per Share (EPS)*, *Return on Investment (ROI)*, dan *Return on Equity (ROE)* pada Harga Saham. Penelitian ini diambil karena masih ada perbedaan antara studi penelitian dengan satu sama lain dan ada perbedaan antara kondisi riil studi penelitian dengan satu sama lain dan ada perbedaan antara yang nyata data penelitian dengan teori yang ada.

Penelitian ini dilakukan dengan menggunakan data sekunder. Teknik sampling yang digunakan adalah *purposive sampling*. Empat belas perusahaan manufaktur *food & beverage* yang terdaftar di Bursa Efek Indonesia, hanya tujuh yang dipilih, karena memiliki laporan keuangan dari masing-masing perusahaan secara lengkap tahun 2009-2013 dan peningkatan laba yang konsisten. Metode analisis yang digunakan adalah analisis regresi linier berganda.

Dengan menggunakan analisis regresi, penelitian ini memberikan bukti bahwa *Earning Per Share* berpengaruh positif signifikan terhadap harga saham. *Return on Investment* berpengaruh negatif signifikan terhadap harga saham. *Return on Equity Ratio* berpengaruh tetapi tidak signifikan terhadap harga saham. Dari penelitian ini, dapat disimpulkan bahwa harga saham dipengaruhi oleh *Earning Per Share* dan *Return On Investment*. Faktor lainnya seperti *Return On Equity* berpengaruh tetapi tidak signifikan terhadap harga saham.

Kata kunci: Harga Saham, Earning per Share, Return on Investment, dan Return On Equity.

EFFECT OF EARNING PER SHARE (EPS), RETURN ON INVESTMENT (ROI), AND RETURN ON EQUITY (ROE) FOR STOCK PRICE FOOD AND BEVERAGE COMPANIES LISTED IN INDONESIA STOCK EXCHANGE

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ABSTRACT

The aims of this study are to analyze the effect of Earning per Share (EPS), Return on Investment (ROI), Return On Equity (ROE) on Stock Prices. This study was taken because there are still differences between the research study with each other and there is a difference between the real state of research study with each other and there is a difference between the real of research data with existing theory.

This research was conducted using secondary data. Sampling technique used was purposive sampling. From fifteen companies, only seven are selected, because the financial statement from each company are complete since 2009-2013 and consistently profit improvement. The analysis method used is multiple linear regression analysis.

By using regression analysis, this study provides evidence that Earning per Share have significant positive effect on stock prices. Return on Investment have significant negative effect on stock prices. Return on Equity Ratio haven't significant effect on stock prices. From this research, it could be concluded that stock price is influenced by Earning per Share and Return on Investment. The other factors such as Return on Equity has no impact to the stock price.

Keywords: Stock Price, Earning per Share, Return on Equity and Return On investment