

ABSTRAK

Ahmad Al Hamediy (2022) Pengaruh Return On Asset, Return On Equity Dan Net Profit Margin Terhadap Harga Saham Perusahaan Manufaktur Sektor Semen Yang Terdaftar Di Bursa Efek Indonesia Tahun 2018-2020, di bawah bimbingan Ibu Rosmala Dewi, S.E., M.Si. dan ibu Yulitiawati, S.E.M.Si

Penelitian ini membahas tentang Pengaruh Return On Asset (ROA), Return On Equity (ROE) Dan Net Profit Margin (NPM) Terhadap Harga Saham Perusahaan Manufaktur Sektor Semen Yang Terdaftar Di Bursa Efek Indonesia Tahun 2018-2020. Tujuan penelitian ini adalah untuk mengetahui pengaruh ROA, ROE dan NPM terhadap harga saham perusahaan manufaktur sektor semen yang terdaftar di BEI 2018-2020.

Jenis penelitian ini menggunakan penelitian kuantitatif. Adapun pengumpulan datanya menggunakan studi dokumentasi. Data yang digunakan dalam penelitian ini berupa laporan keuangan tahunan perusahaan sektor semen yang terdaftar di BEI periode 2018-2020 dengan jumlah data sebanyak 18 laporan keuangan yang terdiri dari 6 perusahaan. Metode analisis yang digunakan adalah analisis regresi linear berganda dan uji asumsi klasik. Selanjutnya pengujian hipotesis menggunakan uji t, Uji F dan koefisien determinasi.

Hasil penelitian menunjukkan bahwa secara parsial ROA berpengaruh positif dan signifikan dan ROE berpengaruh negatif dan signifikan terhadap harga saham sedangkan NPM tidak berpengaruh signifikan terhadap harga saham. Secara simultan ROA, ROE dan NPM berpengaruh signifikan Terhadap Harga saham Perusahaan Manufaktur Sektor Semen yang terdaftar di BEI tahun 2018-2020.

Kata kunci: ROA, ROE, NPM, Harga Saham.

ABSTRACT

Ahmad Al Hamediy (2022) The Influence of Return On Assets, Return On Equity and Net Profit Margin on Share Prices of Cement Manufacturing Companies Listed on the Indonesia Stock Exchange in 2018-2020, under the guidance of Rosmala Dewi, S.E.,M.Si. and Yulitiawati, S.E.M.Si

This study discusses the Influence of Return On Assets (ROA), Return On Equity (ROE) and Net Profit Margin (NPM) on Stock Prices of Cement Manufacturing Companies Listed on the Indonesia Stock Exchange in 2018-2020. The purpose of this study was to determine the influence of ROA, ROE and NPM on stock prices of cement manufacturing companies listed on the Indonesia Stock Exchange 2018-2020.

This type of research used quantitative research. The data collection used a documentation study. The data used in this study were in the form of annual financial statements of cement sector companies listed on the Indonesia Stock Exchange for the period 2018-2020 with a total of 18 financial reports consisting of 6 companies. The analytical method used was multiple linear regression analysis and classical assumption test. Furthermore, hypothesis testing using t test, F test and coefficient of determination.

The results showed that partially ROA had a positive and significant influence and ROE had a negative and significant influence on stock prices, while NPM had no significant influence on stock prices. Simultaneously ROA, ROE and NPM had a significant influence on the stock price of the cement manufacturing companies listed on the IDX in 2018-2020. The value of the coefficient of determination (adjusted R square) was 0.525, this means that 52.5% of the dependent variable stock prices could be explained or influenced by the independent variables ROA, ROE and NPM, while the remaining 47.5% was explained by other variables outside the model. this research such as EPS, DPS and so on

Keywords: ROA, ROE, NPM, Stock Price.