

ABSTRAK

Utama, Ahtia Hardi. 2019. **Pengaruh *Return On Equity (ROE)*, *Debt to Equity Ratio (DER)*, dan *Earning Per Share (EPS)* Terhadap Harga Saham Perusahaan Jasa Sektor Perdagangan Eceran Yang Tergabung Dalam Indeks Kompas di BEI Tahun 2014 – 2018**. Program Studi Manajemen, Fakultas Ekonomi, Universitas Panca Marga Probolinggo.

Penelitian ini dilakukan pada Perusahaan Jasa Sektor Perdagangan Eceran yang tergabung dalam Indeks Kompas yang terdaftar di Bursa Efek Indonesia sebanyak 6 perusahaan yang mempunyai laporan keuangan dapat diakses periode tahun 2014 – 2018 dengan tujuan untuk mengetahui pengaruh *Return On Equity (ROE)*, *Debt to Equity Ratio (DER)*, dan *Earning Per Share (EPS)* secara simultan dan secara parsial terhadap harga saham Perusahaan Jasa Sektor Perdagangan Eceran yang tergabung dalam Indeks Kompas di BEI Tahun 2014 – 2018.

Jenis penelitian yang digunakan adalah penelitian korelasional. Metode pengumpulan data dengan dokumentasi, sampel sebanyak 6 Perusahaan Jasa Sektor Perdagangan Eceran yang tergabung dalam Indeks Kompas yang terdaftar di Bursa Efek Indonesia yang mempublikasikan laporan keuangan tahunan (*annual report*) secara lengkap periode 2014 – 2017. Metode analisis data berupa analisis regresi linear berganda.

Hasil penelitian menunjukkan bahwa Ada pengaruh signifikan antara *Return On Equity (ROE)*, *Debt to Equity Ratio (DER)*, dan *Earning Per Share (EPS)* secara simultan terhadap harga saham Perusahaan Jasa Sektor Perdagangan Eceran yang tergabung dalam Indeks Kompas di BEI Tahun 2014 – 2018 dengan nilai $F_{hitung} (39,681) > F_{tabel} (2,975)$ dan nilai sig. $F = 0,000 < 0,05$. Ada pengaruh *Return On Equity (ROE)*, *Debt to Equity Ratio (DER)*, dan *Earning Per Share (EPS)* secara parsial terhadap harga saham Perusahaan Jasa Sektor Perdagangan Eceran yang tergabung dalam Indeks Kompas di BEI Tahun 2014 – 2018. Variabel *Earning Per Share (EPS)* yang berpengaruh dominan terhadap harga saham Perusahaan Jasa Sektor Perdagangan Eceran yang tergabung dalam Indeks Kompas di BEI Tahun 2014 – 2018 dengan nilai beta (β) 0,922

Kata Kunci : Perusahaan Jasa Sektor Perdagangan Eceran yang tergabung dalam Indeks Kompas, *Return On Equity (ROE)*, *Debt to Equity Ratio (DER)*, *Earning Per Share (EPS)*, Harga Saham

ABSTRACT

Utama, Ahtia Hardi. 2019. **The Effect of Return On Equity (ROE), Debt to Equity Ratio (DER), and Earning Per Share (EPS) on Stock Prices of Retail Trade Service Companies in the Compass Index in the Indonesia Stock Exchange in 2014 - 2018.** Management Study Program, Faculty Economics, Panca Marga University Probolinggo.

This research was conducted at the Retail Trade Sector Service Companies that are incorporated in the Compass Index listed on the Indonesia Stock Exchange as many as 6 companies that have financial reports can be accessed in the period 2014 - 2018 with the aim to determine the effect of Return on Equity (ROE), Debt to Equity Ratio (DER), and Earning Per Share (EPS) simultaneously and partially on the stock prices of Retail Trade Service Sector Companies that are incorporated in the Compass Index on the Indonesia Stock Exchange in 2014 - 2018.

The type of research used is correlational research. Data collection method with documentation, a sample of 6 Retail Trade Sector Service Companies incorporated in the Kompas Index listed on the Indonesia Stock Exchange that published a complete annual financial report (annual report) for the period 2014-2017. The data analysis method is multiple linear regression analysis.

The results showed that there was a significant influence between Return On Equity (ROE), Debt to Equity Ratio (DER), and Earning Per Share (EPS) simultaneously on the stock prices of Retail Trade Service Company Companies that were incorporated in the Compass Index on the Indonesia Stock Exchange in 2014 - 2018 with the value of Fcount (39.681) > F table (2.975) and the value of sig. F = 0,000 < 0.05. There is an effect of Return On Equity (ROE), Debt to Equity Ratio (DER), and Earning Per Share (EPS) partially on the stock price of Retail Trade Service Company Companies that are incorporated in the Compass Index on the Indonesia Stock Exchange in 2014 - 2018. Earning Per Share Variable (EPS) which has a dominant influence on the stock prices of Retail Trade Sector Service Companies incorporated in the Compass Index on the Indonesia Stock Exchange in 2014 - 2018 with a beta value (β) 0.922

Keywords: Retail Trade Sector Service Companies incorporated in the Compass Index, Return On Equity (ROE), Debt to Equity Ratio (DER), Earning Per Share (EPS), Stock Prices