

ABSTRAK

**PENGARUH KINERJA PERUSAHAAN, PROFITABILITAS DAN *EARNING PER SHARE*
TERHADAP HARGA SAHAM**
**Studi Empiris Pada Perusahaan Properti dan *Real Estate*
Yang Terdaftar di BEI Tahun 2009-2012**

Philipus Natalleo Fedrick
NIM : 092114039
Universitas Sanata Dharma
Yogyakarta
2015

Penelitian ini bertujuan untuk (1) mengetahui pengaruh positif kinerja perusahaan terhadap harga saham, (2) mengetahui pengaruh positif profitabilitas terhadap harga saham dan (3) mengetahui pengaruh positif *earning per share* terhadap harga saham.

Penelitian ini merupakan jenis penelitian empiris. Pengambilan sampel menggunakan metode *purposive sampling*, dengan jumlah sampel 35 perusahaan sektor properti dan *real estate* yang terdaftar di Bursa Efek Indonesia pada periode 2009-2012. Metode statistik yang digunakan adalah regresi linear berganda.

Hasil penelitian ini menunjukkan bahwa variabel kinerja perusahaan dengan *return on investment* (ROI) sebagai ukuran variabel berpegaruh signifikan terhadap harga saham, variabel profitabilitas dengan *return on equity* (ROE) sebagai ukuran variabel tidak berpengaruh signifikan terhadap harga saham dan variabel *eraning per share* (EPS) berpengaruh signifikan terhadap harga saham.

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

ABSTRACT

**THE INFLUENCE OF COMPANY PERFORMANCE, PROFITABILITY AND
EARNING PER SHARE TO THE STOCK PRICE
Empirical Study On Property and Real Estate Companies
Listed in the Indonesian Stock Exchange During The Period 2009-2012**

Ntatalleo Fedrick
Student Number: 092114039
Sanata Dharma University
Yogyakarta
2015

This research aims to determine whether there are: (1) the positive influence of company performance to the stock price, (2) the positive influence of profitability to the stock price and (3) the positive influence of earning per share to the stock price.

This research is an empirical study. Sample method is purposive sampling and consisted of 35 property and real estate companies listed at Indonesian Stock Exchange during the period 2009-2012. The technique analysis being used is multiple linear regression.

The result indicated that company performance measured by return on investment (ROI) had significant influenced to the stock price, profitability measured by return on equity (ROE) had no significant influenced to the stock price and earning per share (EPS) had significant influenced to the stock price.

Key Words: Return On Investment, Return on Equity, Earning Per Share, Stock Price.