

ABSTRAK

Yani Karyani (1304990) “Pengaruh *Earning Per Share (EPS)* Terhadap Harga Saham Pada Perusahaan Sub Sektor Batubara yang Terdaftar di Bursa Efek Indonesia Periode 2011-2015” dibawah bimbingan Imas Purnamasari, S.Pd., MM. dan Dra. Heraeni Tanuatmodjo, M.M.

Salah satu isu utama dalam penelitian di bidang financial yaitu harga saham. Harga saham menjadi bagian penting pada perekonomian negara dan dalam mengoptimalkan investasi. Selain itu, harga saham merupakan aspek penting bagi perusahaan untuk mengukur baik buruknya kinerja keuangan perusahaan karena harga saham mencerminkan semua informasi yang tersedia untuk investor di pasar. Harga saham naik menunjukkan kinerja perusahaan buruk, sebaliknya jika harga saham turun maka kinerja keuangan perusahaan tersebut buruk dan jika terjadi penurunan secara terus-menerus akan menyebabkan kebangkrutan. Rata-rata harga saham pada sub sektor batubara mengalami penurunan, namun penurunan terbesar terjadi pada PT. Harum Energy Tbk. PT. Atlas Resources Tbk. PT. Borneo Lumbang Energy & Metal Tbk. PT. Bumi Resources Tbk. dan PT. Resources Alam Indonesia Tbk yang mengalami penurunan secara terus menerus selama lima tahun. Terdapat banyak faktor yang dapat mempengaruhi naik turunnya harga saham diantaranya *Earning Per Share (EPS)*.

Penelitian ini bertujuan untuk memperoleh: (1) gambaran *Earning Per Share (EPS)* perusahaan subsektor batubara yang terdaptar di BEI periode 2011-2015, (2) gambaran harga saham perusahaan sub sektor batubara yang terdaftar di BEI periode 2011-2015, (3) pengaruh *Earning Per Share (EPS)* terhadap harga saham perusahaan sub sektor batubara yang terdaftar di BEI periode 2011-2015. Penelitian ini menggunakan metode deskriptif dan verifikatif dengan design penelitian time series design. Analisis statistik yang digunakan adalah regresi linear sederhana. Berdasarkan hasil temuan dengan uji F diperoleh bahwa regresi berarti, sehingga regresi dapat digunakan untuk pengambilan kesimpulan, sedangkan dengan uji t hasil penelitian menunjukkan *Earning Per Share (EPS)* berpengaruh secara positif terhadap harga saham.

Kata kunci: Earning Per Share (EPS), harga saham

ABSTRACT

Yani Karyani (1304990) “The Effect of Earning Per Share (EPS) on Stock Price at Coal Mining Company listed on the Stock Exchange in The Period Of 2011-2015” Guidance of Imas Purnamasari, S.Pd., MM. and Dra. Heraeni Tanuatmodjo, M.M.

One of the major issues of research in financial sector is stock price. Stock prices become an important part of the country's economy and for optimizing investment. In addition, stock prices are an important aspect for companies to measure both the poor performance of corporate finance because stock prices reflect all the information available to investors in the market. A rising stock price indicates a bad company's performance, on the contrary if the stock price falls then the company's financial performance is bad and if a continuous decline will cause bankruptcy. The average stock price in the coal sub-sector decreased, but the biggest decline occurred at PT. Harum Energy Tbk. PT. Atlas Resources Tbk. PT. Borneo Lumbang Energy & Metal Tbk. PT. Bumi Resources Tbk. And PT. Resources Alam Indonesia Tbk which has been continuously decreasing for five years. There are many factors that can affect of stock prices such as Earning Per Share (EPS).

The purpose of this research is to obtain: (1) description of Earning Per Share (EPS) of coal sub sector subsector in BEI period 2011-2015, (2) description of share price of coal sub-company listed on BEI period 2011-2015, (3) The effect of Earning Per Share (EPS) on stock price of coal sub-sector companies listed in IDX period 2011-2015.

This research uses descriptive and verification with time series design research design. The statistical analysis used is a simple linear regression. Based on the findings by F test showed that regression means, so the regression can be used for the conclusion, whereas with t test results showed the Earning Per Share (EPS) positively affect the stock price.

Keywords: Earning Per Share (EPS), stock price