

ABSTRACT

The aims of this study is to find out the effect of Return On Investment (ROI), Earning Per Share (EPS), and Debt to Equity Ratio (DER) on stock prices of mining companies that listed on the Indonesian Stock Exchange (IDX) in 2011-2015 which is moderated by Perceived Stock Risk.

This research population are 43 mining companies that listed on the Indonesian Stock Exchange in 2011-2015. After the selection by using purposive sampling methode is done, 17 mining companies obtained as a sample. The secondary data collection method that used is documentation method. The data are analyze by using multiple linear regression analysis with Moderated Regression Analysis (MRA) method.

The result showed that Return On Investment (ROI) has a negative effect on stock prices. Earning Per Share (EPS) has a positive effect on stock prices. Debt to Equity Ratio (DER) has a negative effect on stock prices. Perceived Stock Risk has no effect on the relationship of ROI to stock prices. Perceived Stock Risk has no effect on the relationship of EPS to stock prices. Perceived Stock Risk has no effect on the relationship of DER to stock prices.

Keywords : *Return On Investment (ROI), Earning Per Share (EPS), Debt to Equity Ratio (DER), Perceived Stock Risk, stock price.*

ABSTRAKSI

Penelitian ini bertujuan untuk mengetahui pengaruh *Return On Investment* (ROI), *Earning Per Share* (EPS), dan *Debt to Equity Ratio* (DER) terhadap Harga Saham Perusahaan Pertambangan yang terdaftar di Bursa Efek Indonesia tahun 2011-2015 yang dimoderasi oleh *Perceived Risk* Saham.

Populasi dalam penelitian ini adalah 43 perusahaan pertambangan yang terdaftar di Bursa Efek Indonesia tahun 2011-2015. Setelah dilakukan seleksi dengan metode *puspositive sampling* pada populasi, diperoleh 17 perusahaan pertambangan yang digunakan sebagai sampel. Metode pengumpulan data yang digunakan adalah metode dokumentasi. Teknik analisis data menggunakan analisis regresi linear berganda dengan metode *Moderated Regression Analysis* (MRA).

Berdasarkan hasil penelitian, *Return On Investment* (ROI) berpengaruh negatif terhadap harga saham. *Earnings Per Share* (EPS) berpengaruh positif terhadap harga saham. *Debt to Equity Ratio* (DER) berpengaruh negatif terhadap harga saham. *Perceived Risk* Saham tidak berpengaruh pada hubungan ROI terhadap harga saham. *Perceived Risk* Saham tidak berpengaruh pada hubungan EPS terhadap harga saham. *Perceived Risk* Saham tidak berpengaruh pada hubungan DER terhadap harga saham.