

ABSTRACT

This research aims to determine the effect of Price Book Value, Debt to Equity Ratio, Return On Equity, Net Profit Margin and Earning Per Share against Stock Price.

The population in this study are companies listed on the Indonesia Stock Exchange and consistently listed in the LQ-45 index in the period 2015-2017. The sample was chosen by using purposive sampling method. The research sample counted 87 samples consist of 29 companies that consistent listed in Index LQ-45. Data analysis used was descriptive statistic analysis, classical assumption test which included normality test, multicollinierity test, autoceration test, and heterokedastisity test. Hypothesis testing using multiple linier regression analysis technisque.

Based on the result of research indicate that (1) Price Book Value and Return On Equity have possitive affect and significant on Stock Price., (2) Debt to Equity Ratio has a negative affect and significant on Stock Price, (3) Net Profit Margin and Earning Per Share have no affect on Stock Price.

Keywords : *Price Book Value, Debt to Equity Ratio, Return On Equity, Net Profit Margin, Earning Per Share, Stock Price.*

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Price Book Value*, *Debt to Equity Ratio*, *Return On Equity*, *Net Profit Margin* dan *Earning Per Share* Terhadap Harga Saham

Populasi dalam penelitian ini adalah perusahaan yang terdaftar di Bursa Efek Indonesia dan yang konsisten tercatat dalam indeks LQ-45 pada periode 2015-2017. Sampel dipilih dengan menggunakan metode *purposive sampling*. Jumlah sampel penelitian sebanyak 87 sampel yang terdiri dari 29 perusahaan yang konsisten tercatat dalam Indeks LQ-45. Analisis data yang digunakan adalah analisis statistik deskriptif, uji asumsi klasik yang meliputi uji normalitas, uji multikolinieritas, uji autokolerasi, dan uji heteroskedastisitas. Pengujian hipotesis menggunakan teknik analisis regresi linier berganda.

Berdasarkan hasil penelitian menunjukkan bahwa (1) *Price Book Value* dan *Return On Equity* berpengaruh positif dan signifikan terhadap Harga Saham, (2) *Debt to Equity Ratio* berpengaruh negatif dan signifikan terhadap Harga Saham, (3) *Net Profit Margin* dan *Earning Per Share* tidak berpengaruh terhadap Harga Saham.

Kata kunci: *Price Book Value*, *Debt to Equity Ratio*, *Return On Equity*, *Net Profit Margin*, *Earning Per Share*, Harga Saham.