

## ABSTRAK

Penelitian yang dilakukan dengan tujuan untuk menguji pengaruh *net profit margin*, *earning per share*, *return on equity*, *price earning ratio* serta *debt to equity ratio* terhadap harga saham pada perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia 2015-2018. Pemilihan sampel menggunakan metode purposive sampling dengan sampel sebanyak 440 perusahaan. Metode analisis yang digunakan yaitu uji regresi linier berganda. Hasil pengujian menunjukkan bahwa semua variabel lolos uji normalitas dan asumsi klasik. Nilai adjusted R square sebesar 23,80 persen pengaruh *net profit margin*, *earning per share*, *return on equity*, *price earning ratio* serta *debt to equity ratio* terhadap harga saham. Hasil uji parsial menunjukkan bahwa *earning per share* dan *return on equity* memiliki pengaruh positif terhadap harga saham dan *debt to equity ratio* berpengaruh negative terhadap harga saham. Sedangkan *net profit margin* dan *price earning ratio* tidak berpengaruh terhadap harga saham

Kata kunci: *Net profit margin*, *Earning per share*, *Return on equity*, *Price earning ratio*, *Debt to equity ratio*, Harga Saham

## **ABSTRACT**

*Research was conducted with the aim of examining the effect of net profit margin, earnings per share, return on equity, price earning ratio and debt to equity ratio on stock prices in manufacturing companies listed on the Indonesia Stock Exchange 2015-2018. Sample selection used purposive sampling method with a sample of 440 companies. Analytical method used is multiple linear regression test. Test results show that all variables pass the normality test and classic assumptions. The adjusted R square value of 23.80 percent has the effect of net profit margin, earnings per share, return on equity, price earning ratio and debt to equity ratio on stock prices. Partial test results show that pershare eraning and return on equity have a positive effect on stock prices and the debt to equity ratio has a negative effect on stock prices. Meanwhile, net profit margin and price earning ratio have no effect on stock prices.*

**Keywords:** *Net profit margin, Earning per share, Return on equity, Price earning ratio, Debt to equity ratio, Stock price*