

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *debt to equity ratio*, *earnings per share*, *return on equity*, *book value per share*, dan *market value added* terhadap harga saham. Desain penelitian yang digunakan dalam penelitian ini adalah kuantitatif. Penelitian ini dilakukan pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia (BEI) periode 2018-2022. Metode pengambilan sampel secara *purposive sampling* diperoleh sampel sebanyak 70 *annual report* yang memenuhi kriteria sampel selama periode penelitian. Metode analisis data yang digunakan yaitu analisis regresi linier berganda dengan menggunakan SPSS versi 25. Hasil penelitian ini menunjukkan bahwa: (1) *debt to equity ratio* tidak berpengaruh terhadap harga saham; (2) *earnings per share* berpengaruh negatif terhadap harga saham; (3) *return on equity* berpengaruh positif terhadap harga saham; (4) *book value per share* berpengaruh positif terhadap harga saham; (5) *market value added* berpengaruh positif terhadap harga saham.

Kata kunci : *debt to equity ratio*, *earnings per share*, *return on equity*, *book value per share*, *market value added*, harga saham

ABSTRACT

This research aims to determine the effect of debt to equity ratio, earnings per share, return on equity, book value per share, and market value added on stock prices. The research design used in this research is quantitative. This research was conducted on banking companies listed on the Indonesia Stock Exchange (BEI) for the 2018-2022 period. The sampling method was purposive sampling, obtaining a sample of 70 annual reports that met the sample criteria during the research period. The data analysis method used is multiple linear regression analysis using SPSS version 25. The results of this study show that: (1) the debt to equity ratio has no effect on stock prices; (2) earnings per share have a negative effect on share prices; (3) return on equity has a positive effect on stock prices; (4) book value per share has a positive effect on share prices; (5) market value added has a positive effect on share prices.

Keyword : debt to equity ratio, earnings per share, return on equity, book value per share, market value added, stock price