

ABSTRACT

THE EFFECT OF EARNING PER SHARE, PRICE BOOK VALUE, DIVIDEND PAYOUT RATIO, PRICE EARNING RATIO, AND NET PROFIT MARGIN ON STOCK PRICES

This study aims to examine the effect of Earning per Share (EPS), Price Book Value (PBV), Dividend Payout Ratio (DPR), Price Earning Ratio (PER), and Net Profit Margin (NPM) on stock prices in the banking sector listed on the Indonesia Stock Exchange for the 2019-2023 period. The analysis method used is multiple linear regression analysis. The sampling method uses the saturated sample method. The testing in this study uses multiple linear regression analysis with STATA version 17.

The results of the partial test (T-Test) show that Earning per Share (EPS), Dividend Payout Ratio (DPR), and Net Profit Margin (NPM) have a positive effect on stock prices. Price Book Value (PBV) and Price Earning Ratio (PER) do not affect stock prices.

Keywords: Earning per Share, Price Book Value, Dividend Payout Ratio, Price Earning Ratio, Net Profit Margin, Stock Price

ABSTRAK

PENGARUH *EARNING PER SHARE*, *PRICE BOOK VALUE*, *DIVIDEN PAYOUT RATIO*, *PRICE EARNING RATIO* DAN *NET PROFIT MARGIN* TERHADAP HARGA SAHAM

Penelitian ini bertujuan untuk menguji pengaruh *Earning per Share* (EPS), *Price Book Value* (PBV), *Dividend Payout Ratio* (DPR), *Price Earning Ratio* (PER), dan *Net Profit Margin* (NPM) terhadap harga saham pada sektor perbankan yang terdaftar di Bursa Efek Indonesia periode 2019-2023. Metode analisis yang digunakan adalah analisis regresi linear berganda. Metode pengumpulan sampel menggunakan metode sampel jenuh. Pengujian dalam penelitian ini menggunakan analisis regresi linier berganda dengan STATA versi 17

Hasil dari pengujian parsial (Uji-T) menunjukkan bahwa *Earning per Share* (EPS), *Dividend Payout Ratio* (DPR), *Net Profit Margin* (NPM) berpengaruh positif terhadap Harga saham. *Price Book Value* (PBV) dan *Price Earning Ratio* (PER) tidak berpengaruh terhadap harga saham,

Kata Kunci : *Earning per Share*, *Price Book Value*, *Dividend Payout Ratio*, *Price Earning Ratio*, *Net Profit Margin*, Harga Saham