

ABSTRACT

This research aimed to examine the affects of return on asset, earning per share, return on equity, debt to equity ratio and net profit margin to stock price. The population in this research are 43 banking companies listed on Indonesian Stock Exchange (IDX) from 2011-2015. This research using purposive sampling and obtained a sample of 19 companies using the method of documentation, the uses of data derived from documents that already exist and published in Indonesian Stock Exchange's website. Data analysis using multiple regression with SPSS 23. Results of the analysis indicate that earning per share has a positive significant effect on the stock price, debt to equity ratio has a negative significant effect on the stock price. While return on asset, return on equity and net profit margin as partially have no effect on the stock price. As together, return on asset, earning per share, return on equity, debt to equity ratio and net profit margin have a positive significant effect on the stock price of banking companies.

Keyword: *Stock price, return on asset, earning per share, return on equity, debt to equity ratio and net profit margin.*

ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh *return on asset, earning per share, return on equity, debt to equity ratio* dan *net profit margin* terhadap harga saham. Populasi pada penelitian ini adalah 43 perusahaan perbankan yang terdaftar di Bursa Efek Indonesia (BEI) tahun 2011-2015. Penelitian ini menggunakan *purposive sampling* dan didapatkan sampel sebanyak 19 perusahaan. Teknik pengumpulan data menggunakan metode dokumentasi, yaitu pengambilan data berasal dari dokumen-dokumen perusahaan yang telah dipublikasikan di situs resmi BEI. Analisis data menggunakan regresi linier berganda dengan bantuan *software SPSS 23*. Hasil analisis menunjukkan bahwa *earning per share* berpengaruh positif signifikan terhadap harga saham, *debt to equity ratio* berpengaruh negatif signifikan terhadap harga saham. Sedangkan *return on asset, return on equity* dan *net profit margin* secara parsial tidak berpengaruh terhadap harga saham. Secara bersama-sama *return on asset, earning per share, return on equity, debt to equity ratio* dan *net profit margin* memiliki pengaruh terhadap harga saham perusahaan perbankan.

Kata kunci: *Harga saham, return on asset, earning per share, return on equity, debt to equity ratio dan net profit margin.*