ANALISIS PENGARUH RASIO NILAI PASAR, SOLVABILITAS DAN PROFITABILITAS TERHADAP HARGA SAHAM PADA PERUSAHAAN YANG TERDAFTAR DI LQ-45 TAHUN 2013-2017

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This research is about the analysis of factors that influence stock prices in companies that are consistently registered in the LQ-45 for the period 2013-2017. Thus, 24 companies were consistently obtained in that period. This study uses 7 (tujuh) variables, namely: Price to Earning Ratio (PER), Price to Book Value (PBV), Debt to Assets Ratio (DAR), Debt to Equity Ratio (DER), Return On Assets (ROA), Return On Equity (ROE) and Net Profit Margin (NPM) in determining stock prices. The research conducted will be shown in a thesis format entitled: Analysis of the Effect of Price to Earning Ratio (PER), Price to Book Value (PBV), Debt to Assets Ratio (DAR), Debt to Equity Ratio (DER), Return On Assets (ROA), Return On Equity (ROE) and Net Profit Margin (NPM) on stock prices in companies listed on LQ-45 2013-2017.

The results of this thesis are that stock prices can be explained as much as 24.68% by Price to Book Value (PBV), Debt to Assets Ratio (DAR), Debt to Equity Ratio (DER), Return On Assets (ROA), Return On Equity (ROE) and Net Profit Margin (NPM) while the remainder is explained by other variables outside of this study. Of the seven variables, only the Price to Book Value (PBV) variable has an effect on stock prices.

Keywords Price to Earning Ratio (PER), Price to Book Value (PBV), Debt to Assets Ratio (DAR), Debi: IC Equity Ratio (DER), Return On Assets (ROA), Return On Equity (ROE) din Net Profit Margin (ATM).