

**PENGARUH DER, EPS, PBV, DAN ROE TERHADAP HARGA SAHAM PADA
PERUSAHAAN OTOMOTIF DAN KOMPONEN YANG TERDAFTAR DI BURSA
EFEK INDONESIA PADA TAHUN 2012-2014**

Ilham Dita¹, Rika Desiyanti², Nailal Husna².

¹Department of Management, Faculty of Economic, Bung Hatta University

²Lecturer of Management Department, Faculty of Economic, Bung Hatta University

E-mail : lhammtd29@gmail.com, rikadyanti@yahoo.com dan nailalhusna@bunghatta.ac.id

Abstract

This study was made to find the effect of Debt to Equity Ratio (DER), Earning per share (EPS), Price to Book Value (PBV), Return on equity (ROE) on stock price. The sample on this research is all Automotive companies and Components Companies that listed on Indonesia Stock Exchange (BEI) during the period of the study (2012-2014). This study using multiple regression analysis and hypothesis test using T-Test to test the partial regression coefficients and F-Test to test the collective effect, and the level of significance is 5%.

The result and conclusion of this study was found that the Earning per share (EPS) and Price to Book Value (PBV) has a significant influence on stock price. While Debt to Equity Ratio (DER), Debt Return on Equity (ROE) has no significant effect on stock price. While collective variables have a significant effect on stock price.

Keywords: Debt to Equity Ratio (DER), Earning per share (EPS), Price to Book Value (PBV), Return on equity (ROE), Stock Price.