

**PENGARUH *PRICE BOOK VALUE (PBV)*, *EARNING PER SHARE (EPS)*,
VOLUME PERDAGANGAN SAHAM, *PRICE EARNING RATIO (PER)* DAN
RETURN ON EQUITY (ROE) TERHADAP HARGA SAHAM**

**(Studi Pada Perusahaan Sektor Barang Konsumsi (*Consumer Goods*) yang
Terdaftar di Bursa Efek Indonesia (BEI) Tahun 2016-2020)**

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ABSTRAK

Penelitian ini bertujuan untuk membuktikan secara empiris pengaruh Price Book Value, Earning Per Share, Volume Perdagangan Saham, Price Earning Ratio dan Return On Equity terhadap harga saham. Populasi yang digunakan dalam penelitian ini adalah perusahaan sektor barang konsumsi yang terdaftar di BEI tahun 2016-2020. Data yang digunakan dalam penelitian ini adalah data sekunder. Teknik pengambilan sampel dalam penelitian ini dilakukan dengan menggunakan metode *purposive sampling*, yaitu dengan cara memilih sampel berdasarkan ciri-ciri atau kriteria tertentu dan diperoleh sampel penelitian sebanyak 37 perusahaan selama periode 2016-2020. Adapun metode analisis data yang digunakan dalam penelitian ini adalah analisis deskriptif, uji asumsi klasik, analisis regresi linier berganda, dan uji hipotesis dengan program SPSS 25. Hasil penelitian ini menunjukkan bahwa pengaruh *Price Book Value* dan *Earning Per Share* positif signifikan terhadap harga saham, pengaruh Volume Perdagangan Saham dan *Return On Equity* negatif signifikan terhadap harga saham, serta *Price Earning Ratio* tidak berpengaruh terhadap harga saham.

Kata Kunci : *Harga Saham, Price Book Value, Earning Per Share, Volume Perdagangan Saham, Price Earning Ratio, Return On Equity.*

THE EFFECT OF PRICE BOOK VALUE (PBV), EARNINGS PER SHARE (EPS), STOCK TRADING VOLUME, PRICE EARNING RATIO (PER) AND RETURN ON EQUITY (ROE) ON STOCK PRICE

(Study on Consumer Goods Sector Companies Listed on the Indonesia Stock Exchange (IDX) 2016-2020)

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ABSTRACT

This study aims to prove empirically the effect of Price Book Value, Earning Per Share, Stock Trading Volume, Price Earning Ratio and Return On Equity on stock prices. The population used in the study of consumer goods sector companies listed on the Indonesia Stock Exchange (IDX) in 2016-2020. The data used in this research is secondary data. The sampling technique in this study was carried out using the purposive sampling method, namely by selecting samples based on certain characteristics or criteria and obtained a research sample of 37 companies during the 2016-2020 period. The data analysis methods used in this research are descriptive analysis, classical assumption test, multiple linear regression analysis, and hypothesis testing with SPSS 25 program. The results of this study indicate that the effect of Price Book Value and Earning Per Share is significant positive on stock prices, the effect of Stock Trading Volume and Return On Equity is significant negative on stock prices, and Price Earning Ratio has no effect on stock prices.

Keywords : *Stock Price, Price Book Value, Earning Per Share, Stock Trading Volume, Price Earning Ratio, Return On Equity.*