

## ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Price Earning Ratio*, *Earning Per Share*, *Return on Asset*, *Debt to Asset Ratio* dan *Book Value Per Share* terhadap harga saham pada perusahaan Asuransi yang terdaftar di Bursa Efek Indonesia periode 2015-2018. Variabel independen dalam penelitian ini adalah *Price Earning Ratio*, *Earning Per Share*, *Return on Asset*, *Debt to Asset Ratio* dan *Book Value Per Share*. Sedangkan variabel dependen ini adalah harga saham. Jenis penelitian ini bersifat kuantitatif dengan jumlah sampel dalam penelitian ini yaitu 10 sampel berdasarkan metode *purposive sampling*. Teknik analisis data yang digunakan dalam penelitian ini adalah analisis regresi berganda. Hasil penelitian ini adalah berdasarkan uji t (parsial) menunjukkan bahwa variabel independen *Price Earning Ratio* dan *Book Value Per Share* berpengaruh positif terhadap harga saham. Sedangkan variabel *Earning Per Share*, *Return on Asset* dan *Debt to Asset Ratio* tidak berpengaruh terhadap harga saham. Berdasarkan uji F (simultan) variabel *Price Earning Ratio*, *Earning Per Share*, *Return on Asset*, *Debt to Asset Ratio* dan *Book Value Per Share* berpengaruh terhadap harga saham.

**Kata kunci:** *Price Earning Ratio*, *Earning Per Share*, *Return on Asset*, *Debt to Asset Ratio*, *Book Value Per Share* dan Harga Saham.

## ABSTRACT

*This study aims to determine the effect of Price Earning Ratio, Earning Per Share, Return on Assets, Debt to Asset Ratio and Book Value Per Share on stock prices on Insurance companies listed on the Indonesia Stock Exchange for the period 2015-2018. The independent variables in this study are Price Earning Ratio, Earning Per Share, Return on Assets, Debt to Asset Ratio and Book Value Per Share. While this dependent variable is the stock price. This type of research is quantitative with the number of samples in this study are 10 samples based on purposive sampling method. The data analysis technique used in this study is multiple regression analysis. The results of this study are based on the t test (partial) showing that the independent variable Price Earning Ratio and Book Value Per Share have a positive effect on stock prices. While Earning Per Share, Return on Asset and Debt to Asset Ratio variables have no effect on stock prices. Based on the F test (simultaneous) variable Price Earning Ratio, Earning Per Share, Return on Assets, Debt to Asset Ratio and Book Value Per Share affect the stock price.*

**Key Word:** *Price Earning Ratio, Earning Per Share, Return on Asset, Debt to Asset Ratio, Book Value Per Share and Stock Price.*