

ABSTRACT

The purpose of this study to identify and analyze whether Net Profit Margin (NPM), Return On Equity (ROE), Earning Per Share (EPS), and Price Book Value (PBV) simultaneously and partially effect to the stock price on the oil and gas companies listed at Indonesia Stock Exchange. The sample in this study is 6 oil and gas companies. The data used is panel data.

The analysis used is statistical analysis, stationarity test, panel data regression analysis, and model which is a random effect.

Based on the results of the analysis can be drawn conclusions. Net Profit Margin (NPM), Return On Equity (ROE), Earning Per Share (EPS), and Price Book Value (PBV) simultaneously effect significant to stock price. Partially Net Profit Margin (NPM), and Price Book Value (PBV) have a positive effect on Stock Price, Earning Per Share (EPS) does not effect and positive effect to stock price. Advice given for the company are expected to provide complete financial information. For the next researcher are expected to develop the scope of the study and add variables of the study.

Keywords: *Net Profit Margin (NPM), Return On Equity (ROE), Earning Per Share (EPS), Price Book Value (PBV), dan Stock Price.*



ABSTRAK

Tujuan Penelitian ini untuk mengetahui dan menganalisis apakah *Net Profit Margin* (NPM), *Return On Equity* (ROE), *Earning Per Share* (EPS), dan *Price Book Value* (PBV) berpengaruh secara simultan dan parsial terhadap Harga Saham pada perusahaan minyak dan gas bumi yang terdaftar di Bursa Efek Indonesia. Sampel dalam penelitian ini adalah 6 perusahaan minyak dan gas bumi. Data yang digunakan adalah data panel.

Teknik analisis yang digunakan adalah analisis statistik deskriptif, uji stasioneritas, analisis regresi data panel, dan penentuan model estimasi dimana model yang terpilih adalah *random effect*.

Berdasarkan hasil pengujian dapat ditarik kesimpulan bahwa *Net Profit Margin* (NPM), *Return On Equity* (ROE), *Earning Per Share* (EPS), dan *Price Book Value* (PBV) secara simultan berpengaruh terhadap Harga Saham. Secara parsial *Net Profit Margin* (NPM), dan *Price Book Value* (PBV) berpengaruh positif terhadap Harga Saham, *Return On Equity* (ROE) berpengaruh negatif terhadap Harga Saham, sedangkan *Earning Per Share* (EPS) tidak berpengaruh dengan nilai positif terhadap Harga Saham. Saran yang diberikan untuk perusahaan diharapkan memberikan informasi keuangan yang lengkap. Bagi peneliti selanjutnya diharapkan mengembangkan ruang lingkup penelitian dan menambah variabel penelitian.

Kata kunci: *Net Profit Margin* (NPM), *Return On Equity* (ROE), *Earning Per Share* (EPS), *Price Book Value* (PBV), dan Harga Saham.