

ABSTRAK

Harga saham adalah harga yang terbentuk pada pasar yang besarnya dipengaruhi oleh hukum permintaan dan penawaran. Secara umum, permintaan dan penawaran dipengaruhi oleh faktor internal dan eksternal. Beberapa faktor dapat mengakibatkan harga saham perusahaan BLUE CHIPS berfluktuasi dan dapat berubah sewaktu-waktu. Penelitian ini bertujuan untuk menganalisis pengaruh *Dividen Yield*, *Time interest Earnead*, dan *Market to book ratio* terhadap harga saham perusahaan BLUE CHIPS periode 2018-2020. Penelitian ini merupakan penelitian kuantitatif dengan sampel sebanyak 15 perusahaan dengan menggunakan teknik *purposive sampling* yang telah memenuhi kriteria dengan taraf signifikansi 5%. Penelitian ini dilakukan dengan menggunakan data sekunder yang kemudian diolah dengan metode analisis regresi linier berganda. Hasil penelitian ini menunjukkan bahwa *Dividen Yield* tidak berpengaruh terhadap harga saham perusahaan BLUE CHIPS periode 2018-2020, *Time Interest Earnead* berpengaruh negatif terhadap harga saham perusahaan BLUE CHIPS periode 2018-2020 sedangkan *Market To Book Ratio* berpengaruh positif terhadap harga saham perusahaan BLUE CHIPS periode 2018-2020.

Kata Kunci : *Dividen Yield*, *Time Interest Earnead*, *Market To Book Ratio*, Harga Saham



ABSTRACT

The stock price is the price formed in the market whose amount is influenced by the law of supply and demand. In general, the supply and demand is influenced by internal and external factors. Of the several factors that cause the stock price of the BLUE CHIPS company to fluctuate and can change at any time. This study aims to analyze the effect of Dividend Yield, Time interest Earned, and Market to book ratio on the stock price of BLUE CHIPS companies for the 2018-2020 period. This research is quantitative with a sample of 15 companies using purposive sampling technique that has met the criteria with a significance level of 5%. This research was conducted using secondary data and processed by the multiple linear analysis method. The results of this study indicate that dividend yields have no effect on the stock price of the BLUE CHIPS company for the 2018-2020 period, Time Interest Earned has a negative effect on the stock price of the BLUE CHIPS company for the 2018-2020 period while the Market To Book Ratio has a positive effect on the stock price of the BLUE CHIPS company for the period 2018-2020. 2018-2020.

Keywords: *Dividen Yield, Time Interest Earnead, Market To Book Ratio, Stock Price*

