

**PENGARUH *RETURN ON EQUITY (ROE)*, *PRICE EARNING RATIO (PER)*, DAN *DEBT TO EQUITY RATIO (DER)* TERHADAP
HARGA SAHAM**

**(Studi Empiris Pada Perusahaan Bank Konvensional yang Terdaftar
di Bursa Efek Indonesia Periode 2017-2019)**



SKRIPSI

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**FAKULTAS EKONOMI DAN BISNIS
UNIVERSITAS SATYA NEGARA INDONESIA
JAKARTA**

2021

THE EFFECT OF *RETURN ON EQUITY (ROE)*, *PRICE EARNING RATIO (PER)*, AND *DEBT TO EQUITY RATIO (DER)* ON STOCK PRICE

(Case Study On Bank Konvensional Companies Listed on the IDX

For The 2017-2019 Period)

THESIS

The Study Program: Accounting



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**FACULTY ECONOMICS AND BUSINESS
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SKRIPSI

Diajukan Sebagai Salah Satu Syarat Untuk Memperoleh Gelar

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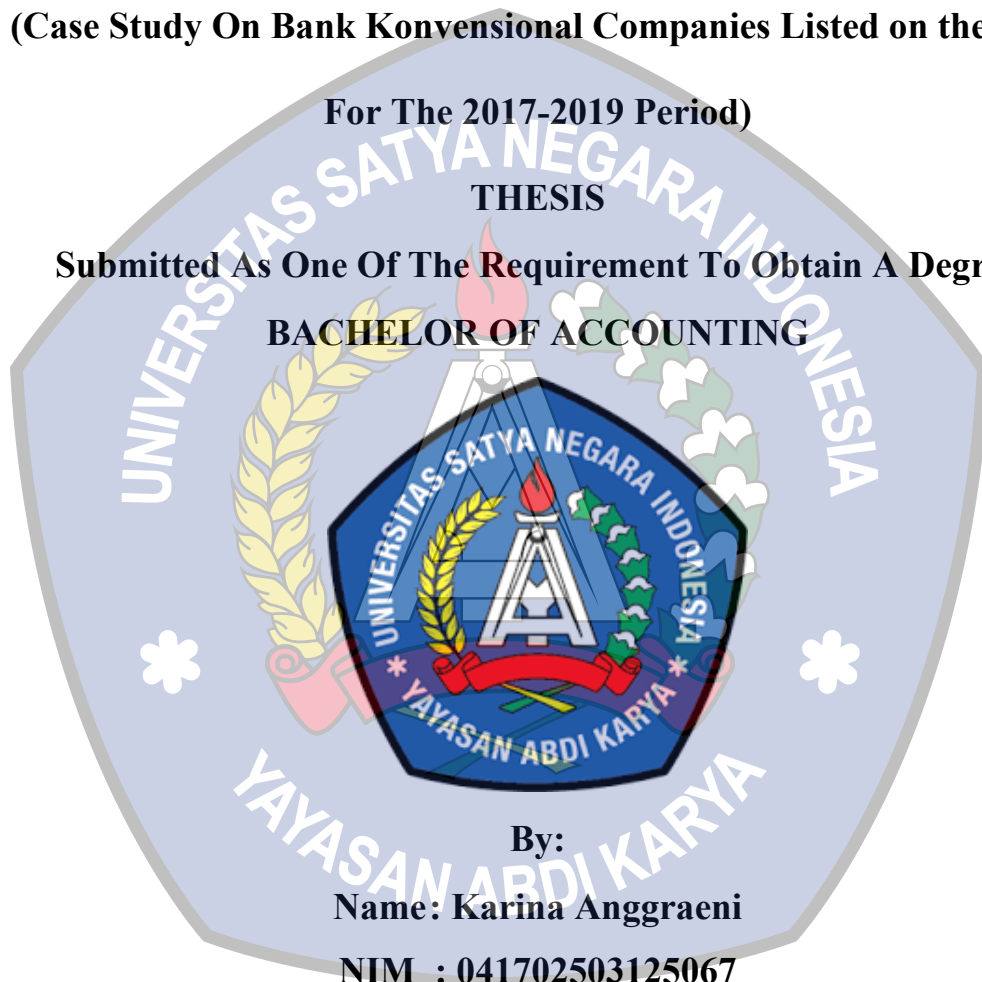
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THESIS

**Submitted As One Of The Requirement To Obtain A Degree
BACHELOR OF ACCOUNTING**



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ABSTRACT

This research was aims to determine the effect of the Return on Equity (ROE), Price Earning Ratio (PER), and Debt to Equity Ratio (DER) to the Stock Price on conventional banking companies listed in Indonesia Stock Exchange (IDX) for the period of 2017-2019. This research is causal using quantitative approaches. The population in this study is the Conventional Banking Company listed on Indonesia Stock Exchange (IDX) for the period of 2017-2019. The sampling technique used in this research was purposive sampling, with 84 samples. The data collected in this study were analyzed, using descriptive statistics, classical assumption tests, hypothetical tests, and a multiple linier regression analysis with the SPSS version 25.

This research shows that the Return on Equity (ROE) and Price Earning ratio (PER) variables have a partially significant effect on stock prices. Additionally, the Debt to Equity Ratio (DER) variables have no significant effect on stock prices. Return on Equity (ROE), Price Earning Ratio (PER), and Debt to Equity Ratio (DER) have a simultaneously significant effect on stock prices.

Keyword: Stock price, Return on Equity, Price Earning Ratio, Debt to Equity Ratio

ABSTRAK

Penelitian ini bertujuan untuk mengetahui Pengaruh *Return on Equity* (ROE), *Price Earning Ratio* (PER), dan *Debt to Equity Ratio* (DER) terhadap harga saham pada perusahaan perbankan konvensional yang terdaftar di Bursa Efek Indonesia periode 2017-2019. Penelitian ini bersifat kausal dengan menggunakan pendekatan kuantitatif. Populasi dalam penelitian ini adalah Perusahaan Perbankan Konvensional yang terdaftar di Bursa Efek Indonesia periode 2017-2019. Teknik pengambilan sampel yang digunakan dalam penelitian ini adalah purposive sampling, dengan jumlah sampel 84. Data yang dikumpulkan dalam penelitian ini dianalisis dengan menggunakan statistik deskriptif, uji asumsi klasik, uji hipotesis, dan analisis regresi linier berganda dengan alat uji SPSS versi 25.

Hasil penelitian ini menunjukkan bahwa secara parsial variabel Return on Equity (ROE) dan Price Earning Ratio (PER) berpengaruh secara signifikan terhadap harga saham, dan variabel Debt to Equity Ratio (DER) tidak berpengaruh secara signifikan terhadap harga saham. Return on Equity (ROE), Price Earning Ratio (PER), dan Debt to Equity Ratio (DER) secara simultan berpengaruh signifikan terhadap harga saham.

Kata Kunci : Harga Saham, Return on Equity, Price Earning Ratio, Debt to Equity Ratio