

Pengaruh *Return On Equity* (ROE), *Debt Equity Ratio* (DER), dan *Earning Per Share* (EPS) terhadap Harga Saham

(Studi pada Perusahaan Subsektor Properti dan *Real Estate* yang Terdaftar di Bursa Efek Indonesia Periode 2015-2019)

RINGKASAN

Harga saham merupakan harga suatu saham yang terjadi di pasar bursa yang ditentukan oleh pelaku pasar, harga saham ini menentukan kekayaan pemegang saham. Untuk mendapatkan harga saham yang maksimal, para investor perlu melakukan analisis terhadap laporan dengan menggunakan rasio-rasio. Penelitian ini bertujuan untuk mengetahui pengaruh *Return On Equity* (ROE), *Debt To Equity Ratio* (DER), dan *Earning Per Share* (EPS) terhadap harga saham. Populasi yang digunakan dalam penelitian ini adalah seluruh perusahaan yang terdaftar dalam subsektor properti dan *real estate* di Bursa Efek Indonesia periode 2015- 2019 dengan teknik pengambilan sampel yang digunakan adalah *purposive sampling*. Analisis data menggunakan analisis statistik deskriptif, , analisis regresi data panel, uji asumsi klasik, pengujian hipotesis, dan analisis koefisien determinasi (R^2) dengan taraf signifikansi 5%. data yang diperoleh dari laporan tahunan diolah menggunakan *EViews 9*. Hasil penelitian menunjukkan bahwa secara parsial *Debt To Equity Ratio* (DER) dan *Earning Per Share* (EPS) berpengaruh terhadap harga saham, sedangkan *Return On Equity* (ROE) tidak berpengaruh terhadap harga saham. Secara simultan, *Return On Equity* (ROE), *Debt To Equity Ratio* (DER), dan *Earning Per Share* (EPS) memiliki pengaruh terhadap harga saham .

Kata Kunci : *Debt To Equity Ratio* (DER) , *Earning Per Share* (EPS), Harga Saham, dan *Return On Equity* (ROE)

***The Influence of Return On Equity (ROE), Debt To Equity Ratio (DER), and
Earning Per Share (EPS) to Stock Price***

***(Study in Property and Real Estate Subsector Companies Listed on Indonesia
Stock Exchange Period 2015-2019)***

SUMMARY

The stock price is the price of a stock that occurs in the stock market which is determined by market participants, the price of this stock determines the shareholders' wealth. To get the maximum stock price, investors need to analyze the report using ratios. This study aims to determine the effect of Return On Equity (ROE), Debt To Equity Ratio (DER), and Earning Per Share (EPS) on stock prices. This study aims to determine the effect of Return On Equity (ROE), Debt To Equity Ratio (DER), and Earning Per Share (EPS) on stock prices. The population used in this study are all companies listed in the property and real estate subsector on the Indonesia Stock Exchange in the period 2015-2019 with the sampling technique used was purposive sampling. Data analysis using descriptive statistical analysis, panel data regression analysis, classical assumption test, hypothesis testing, and analysis of the coefficient of determination (R^2) with a significance level of 5%. data obtained from annual reports are processed using EViews 9. The results show that partial Earning Per Share (EPS) and Price Earning Ratio (PER) affect stock returns, whereas Debt To Equity Ratio (DER) has no effect on stock returns. Simultaneously, Return On Equity (ROE), Debt To Equity Ratio (DER), dan Earning Per Share (EPS) have an influence on stock price.

Keyword:; Debt To Equity Ratio (DER), Earning Per Share (EPS), Return On Equity (ROE), Stock Price.