

ABSTRAK

Harga saham merupakan harga yang ditetapkan oleh suatu perusahaan atau emiten yang terbentuk di pasar modal atau bursa, Naik turunnya harga saham ditentukan oleh permintaan dan penawaran penjual dan pembeli pada saat jam bursa beroperasi di suatu negara. Secara umum, terdapat beberapa faktor umum yang dapat mempengaruhi permintaan dan penawaran terhadap harga saham. Dari faktor-faktor tersebut mengakibatkan harga saham pada Perusahaan Indeks LQ45 bergerak fluktuatif. Penelitian ini bertujuan untuk menganalisis pengaruh *Return On Equity*, *Debt to Equity Ratio* dan *Earning Per Share* terhadap Harga Saham pada Perusahaan LQ45 Periode 2019-2021. Penelitian ini bersifat kuantitatif dengan sampel yang memenuhi kriteria berjumlah 27 perusahaan. Metode analisis yang digunakan adalah analisis regresi linier berganda. Analisis data dilakukan dengan menggunakan bantuan program software Statistical Product and Service Solutions (SPSS) versi 25. Hasil penelitian menunjukkan bahwa *Return On Equity* dan *Earning Per Share* berpengaruh positif dan signifikan terhadap harga saham pada perusahaan LQ45 periode 2019-2021, sedangkan *Debt to Equity Ratio* tidak berpengaruh signifikan terhadap harga saham pada perusahaan LQ45 periode 2019-2021.

Kata kunci: *Return On Equity*, *Debt to Equity Ratio*, *Earning Per Share*, Harga Saham.



ABSTRACT

The stock price is the price set by a company or issuer formed in the capital market or stock exchange. The rise and fall of stock prices is determined by the demand and supply of sellers and buyers during stock exchange hours operating in a country. In general, there are several general factors that can affect supply and demand for stock prices. From these factors, the stock prices of LQ45 Index Companies fluctuated. This study aims to analyze the effect of Return On Equity, Debt to Equity Ratio and Earning Per Share on Stock Prices in LQ45 Companies for the 2019-2021 Period. This research is quantitative with a sample that meets the criteria of 27 companies. The analytical method used is multiple linear regression analysis. Data analysis was carried out using the software program Statistical Product and Service Solutions (SPSS) version 25. The results showed that Return On Equity and Earning Per Share had a positive and significant effect on stock prices in LQ45 companies for the 2019-2021 period, while the Debt to Equity Ratio does not have a significant effect on stock prices in LQ45 companies for the 2019-2021 period.

Keyword: Return On Equity, Debt to Equity Ratio, Earning Per Share, Stock Price.

