ABSTRAK

Skripsi dengan judul "Pengaruh *Return On Equity, Debt To Equity Ratio,* dan *Current Ratio* terhadap Harga Saham pada Perusahaan Perbankan yang terdaftar di Bursa Efek Indonesia Periode 2020-2023" ini ditulis oleh Septiana Sari NIM. 126406201082, Program Studi Manajemen Keuangan Syari'ah, Jurusan Bisnis dan Manajemen, Fakultas Ekonomi dan Bisnis Islam, Universitas Islam Negeri Sayyid Ali Rahmatullah Tulungagung dengan dosen pembimbing Ibu Wahyu Dwi Warsitasari, M.Pd.

Penelitian ini dilatarbelakangi oleh perubahan tingkat rasio keuangan yang diperoleh perbankan, yang juga akan mengalami dampak terhadap perubahan harga saham. Harga saham dapat berubah dari waktu ke waktu. Jika perusahaan mencapai prestasi yang baik, maka saham akan diminati banyak investor. Rasio keuangan yang digunakan pada penelitian ini adalah *Return On Equity, Debt To Equity ratio* dan *Current Ratio.*

Tujuan penelitian ini di antara lain: (1) Untuk menganalisis pengaruh *Return On Equity* terhadap harga saham pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia periode 2020-2023, (2) Untuk menganalisis pengaruh *Debt To Equity Ratio* terhadap harga saham pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia periode 2020-2023, (3) Untuk menganalisis pengaruh *Current Ratio* terhadap harga saham pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia periode 2020-2023.

Penelitian ini menggunakan pendekatan kuantitatif, jenis penelitian yang digunakan adalah penelitian asosiatif. Data yang digunakan yaitu data sekunder yang diperoleh dari dokumen publikasi laporan keuangan tahunan perusahaan perbankan yang terdaftar di Bursa Efek Indonesia periode 2020-2023. Sampel yang digunakan dalam penelitian yaitu sebanyak 13 perusahaan perbankan. Teknik pengambilan sampel menggunakan *nonprobability* sampling. Pengelohan data dalam penelitian ini menggunakan E-Views 10 dengan teknik analisis regresi data panel.

Hasil analisis menyatakan bahwa: (1) Variabel *Return On Equity, Debt To Equity ratio* dan *Current Ratio* secara simultan berpengaruh positif dan signifikan terhadap harga saham, (2) Variabel *Return On Equity* secara parsial berpengaruh secara positif dan signifikan terhadap harga saham, (3) Variabel *Debt To Equity Ratio* secara parsial berpengaruh negatif dan tidak signifikan terhadap harga saham, (4) Variabel *Current Ratio* secara parsial berpengaruh negatif dan tidak signifikan terhadap harga saham.

Kata Kunci: *Return On Equity, Debt To Equity ratio, Current Ratio,* Harga Saham

ABSTRACT

Thesis with the title "The Influence of *Return On Equity, Debt To Equity Ratio*, and *Current Ratio* on Share Prices in Banking Companies Listed on the Indonesian Stock Exchange for the 2020-2023 Period" was written by Septiana Sari NIM. 126406201082, Sharia Financial Management Study Program, Department of Business and Management, Faculty of Islamic Economics and Business, Sayyid Ali Rahmatullah State Islamic University Tulungagung with supervisor Mrs. Wahyu Dwi Warsitasari, M.Pd.

This research is motivated by changes in the level of financial ratios obtained by banks, which will also have an impact on changes in share prices. Share prices may change from time to time. If the company achieves good performance, the shares will be of interest to many investors. The financial ratios used in this research are *Return On Equity, Debt To Equity ratio* and *Current Ratio.*

The objectives of this research include: (1) To analyze the influence of *Return On Equity* on share prices in banking companies listed on the Indonesia Stock Exchange for the 2020-2023 period, (2) To analyze the influence of the *Debt To Equity Ratio* on share prices in banking companies that listed on the Indonesian Stock Exchange for the 2020-2023 period, (3) To analyze the influence of the *Current Ratio* on share prices in banking companies listed on the Indonesian Stock Exchange for the 2020-2023 period.

This research uses a quantitative approach, the type of research used is associative research. The data used is secondary data obtained from published documents of the annual financial reports of banking companies listed on the Indonesia Stock Exchange for the 2020-2023 period. The sample used in the research was 13 banking companies. The sampling technique uses nonprobability sampling. Data processing in this research uses E-Views 10 with panel data regression analysis techniques.

The results of the analysis state that: (1) The *Return On Equity, Debt To Equity ratio* and *Current Ratio* variables simultaneously have a positive and significant effect on stock prices, (2) The *Return On Equity* variable partially has a positive and significant effect on stock prices, (3)) The *Debt To Equity Ratio* variable partially has a negative and insignificant effect on stock prices, (4) The *Current Ratio* variable partially has a negative and insignificant effect on stock prices.

Keywords: *Return On Equity, Debt To Equity ratio, Current Ratio, Stock Price*