

ABSTRAK

Penelitian ini bertujuan untuk menganalisis Pengaruh *Price to Earning Ratio* (PER) dan *Price to Book Value* (PBV) terhadap *Return Saham* Indeks Value 30 Baik secara simultan maupun parsial.

Sampel dalam penelitian ini adalah 30 perusahaan yang masuk dalam perhitungan indeks value 30 periode 2017-2019. pemilihan sampel dengan menggunakan metode *judgment sampling*.

Analisis linier berganda dilakukan untuk mengetahui pengaruh dua atau lebih variabel bebas terhadap variabel terikat. Hasil penelitian menunjukkan bahwa variabel *Price to Earning Ratio* (PER) berpengaruh positif terhadap *Return Saham* secara parsial. Sedangkan untuk variabel *Price to Book Value* (PBV) tidak berpengaruh signifikan terhadap *Return Saham* secara parsial.

Kata Kunci : *Price to Earning Rati (PER)*, *Price to Book Value (PBV)*

Return Saham

ABSTRACT

This research aims to analyze the influence Price to Earning Ratio (PER) and Price to Book Value (PBV) to stock return on the Value 30 Index both simultaneously and partially.

The samples of this research are 30 companies are included in the Value 30 Index during 2017-2019 period. The sample selection method by using judgment sampling.

Multiple linear regression analyzes aims to determine the relationship of two or more independent variables to the dependent variables. The results show return on Price to Earning Ratio (PER) effect positive to the stock return. While to variable Price To Book Value (PBV) there is no effect significantly to the stock return partially.

Keywords : Price to Earning Ratio (PER), Price To Book Value (PBV), stock return.