

ABSTRAK

Penelitian ini bertujuan untuk menguji hipotesis apakah terdapat pengaruh *Return On Equity*, *Earning Per Share*, *Debt to Equity Ratio*, dan Volume Perdagangan terhadap Harga Saham perusahaan yang masuk dalam JII di Bursa Efek Indonesia tahun 2017 s.d 2020 secara parsial, dan menganalisis implikasi dari hasil penelitian mengenai hal tersebut. Populasi penelitian ini adalah perusahaan yang masuk dalam JII di Bursa Efek Indonesia tahun 2017 s.d 2020. Sampel penelitian terdiri dari 8 perusahaan yang masuk dalam JII yang ditemukan berdasarkan teknik *purposive sampling*. Statistik yang digunakan dalam penelitian ini metode analisis regresi data panel dan diolah oleh Eviews 9. Hasil penelitian, membuktikan bahwa variabel *Debt to Equity Ratio* dan Volume Perdagangan tidak berpengaruh terhadap harga saham. Variabel *Return on Equity* dan *Earning Per Share* berpengaruh positif terhadap harga saham. Artinya kenaikan *Return on Equity* dan *Earning Per Share* dapat meningkatkan harga saham perusahaan yang masuk dalam Jakarta Islamic Index (JII) di Bursa Efek Indonesia periode 2017 s.d 2020

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



ABSTRACT

This study aims to test the hypothesis of whether there is an effect of Return On Equity, Earning Per Share, Debt to Equity Ratio, and Trading Volume on the stock price of companies listed in JII on the Indonesia Stock Exchange from 2017 to 2020 partially, and analyze the implications of the research results. about that. The population of this research is companies that are listed in JII on the Indonesia Stock Exchange from 2017 to 2020. The research sample consists of 8 companies that are included in the JII which were found based on the purposive sampling technique. The statistics used in this study are panel data regression analysis methods and processed by Eviews 9. The results of the study prove that the Debt to Equity Ratio and Trading Volume variables have no effect on stock prices. Return on Equity and Earning Per Share variables have a positive and significant effect on stock prices. This means that the increase in Return on Equity and Earning Per Share can increase the stock price of companies that are included in the Jakarta Islamic Index (JII) on the Indonesia Stock Exchange for the period 2017 to 2020.

Keywords: Return On Equity, Earnings Per Share, Debt to Equity Ratio, Trading Volume, Stock Price.

