

ABSTRAK

Skripsi dengan judul “Pengaruh *Price To Book Value*, *Earning Per Share*, *Dividend Payout Ratio*, dan *Debt To Equity Ratio* Terhadap Harga Saham Pada Perusahaan yang Terdaftar Di *Jakarta Islamic Index* (JII) Periode 2015-2020” ini ditulis oleh Indra Sukmawan, NIM. 12406173007, pembimbing Citra Mulya Sari, M.E.

Penelitian ini dilatar belakangi oleh semakin banyaknya ketertarikan masyarakat Indonesia terhadap Pasar Modal. Hal ini dilandasi tumbuhnya rasa percaya investor terhadap pemerintah sebagai perantara pengembangan dana. Sebagai investor awam, memiliki kecenderungan membutuhkan analisa rasio keuangan untuk menentukan perusahaan mana yang patut untuk pengembangan dananya.

Tujuan dalam penelitian adalah untuk menguji pengaruh secara parsial dan simultan variabel *Price To Book Value*, *Earning Per Share*, *Dividend Payout Ratio*, dan *Debt To Equity Ratio* terhadap Harga Saham pada perusahaan yang terdaftar di *Jakarta Islamic Index* (JII) periode 2015-2020.

Penelitian ini menggunakan pendekatan kuantitatif dan jenis penelitian deskriptif kuantitatif. Pengambilan sampel menggunakan *purposive sampling*. Data yang digunakan data sekunder yakni dari laporan keuangan perusahaan dalam website idx.co.id. Metode analisis yang digunakan yaitu uji asumsi klasik, analisis regresi linier berganda, uji hipotesis dan uji koefisien determinasi (R Square).

Hasil penelitian menunjukkan bahwa 1). Variabel *Price To Book Value* berpengaruh positif dan signifikan terhadap Harga Saham pada perusahaan yang terdaftar di *Jakarta Islamic Index* (JII) periode 2015-2020. 2) Variabel *Earning Per Share* berpengaruh positif dan signifikan terhadap Harga Saham pada perusahaan yang terdaftar di *Jakarta Islamic Index* (JII) periode 2015-2020. 3). Variabel *Dividend Payout Ratio* berpengaruh positif dan signifikan terhadap Harga Saham pada perusahaan yang terdaftar di *Jakarta Islamic Index* (JII) periode 2015-2020. 4). Variabel *Debt To Equity Ratio* berpengaruh positif dan signifikan terhadap Harga Saham pada perusahaan yang terdaftar di *Jakarta Islamic Index* (JII) periode 2015-2020. 5). Variabel *Price To Book Value*, *Earning Per Share*, *Dividend Payout Ratio*, dan *Debt To Equity Ratio* berpengaruh signifikan secara simultan terhadap Harga Saham pada perusahaan yang terdaftar di *Jakarta Islamic Index* (JII) periode 2015-2020.

Kata Kunci: *Price To Book Value*, *Earning Per Share*, *Dividend Payout Ratio*, *Debt To Equity Ratio*, dan Harga Saham.

ABSTRACT

This thesis entitled "The Influence of Price To Book Value, Earning Per Share, Dividend Payout Ratio, and Debt To Equity Ratio on Share Prices in Companies Listed in the Jakarta Islamic Index (JII) 2015-2020 Period" was written by Indra Sukmawan, NIM. 12406173007, advisor Citra Mulya Sari, M.E.

This research is motivated by the increasing number of Indonesian people's interest in the Capital Market. This is based on the growing trust of investors in the government as an intermediary for developing funds. As a lay investor, you have a tendency to need financial ratio analysis to determine which companies are appropriate for the development of their funds.

The purpose of this research is to examine the partial and simultaneous effect of Price To Book Value, Earning Per Share, Dividend Payout Ratio, and Debt To Equity Ratio on stock prices in companies listed in Jakarta Islamic Index (JII) for the 2015-2020 period.

This study uses a quantitative approach and the type of quantitative descriptive research. Sampling using purposive sampling. The data used is secondary data, namely from the company's financial statements on the idx.co.id website. The analytical method used is the classical assumption test, multiple linear regression analysis, hypothesis testing and the coefficient of determination test (R Square).

The results showed that 1). The Price To Book Value variable has a positive and significant effect on stock prices in companies listed on the Jakarta Islamic Index (JII) for the 2015-2020 period. 2) The Earning Per Share variable has a positive and significant effect on the stock price of companies listed on the Jakarta Islamic Index (JII) for the 2015-2020 period. 3). The Dividend Payout Ratio variable has a positive and significant effect on stock prices in companies listed on the Jakarta Islamic Index (JII) for the 2015-2020 period. 4). The Debt To Equity Ratio variable has a positive and significant effect on stock prices in companies listed on the Jakarta Islamic Index (JII) for the 2015-2020 period. 5). Variables Price To Book Value, Earning Per Share, Dividend Payout Ratio, and Debt To Equity Ratio have a significant simultaneous effect on stock prices in companies listed on the Jakarta Islamic Index (JII) for the 2015-2020 period.

Keywords: Price To Book Value, Earning Per Share, Divident Payout Ratio, Debt To Equity Ratio, and Stock Price.