

ABSTRAK

Skripsi dengan judul “Pengaruh *Return On Equity*, *Earning Per Share*, *Debt On Equity*, dan *Net Profit Margin* Terhadap Harga Saham Sektor Tambang yang Terdaftar pada Jakarta Islamic Index Tahun 2019-2024” ini di tulis oleh Eva Ayu Lestari NIM, 126406213176, dengan pembimbing Nurul Fitri Ismayanti, M.E.I.

Kata Kunci: *Return On Equity*, *Earning Per Share*, *Debt On Equity*, *Net Profit Margin*, Harga Saham

Penelitian ini dilatar belakangi oleh perkembangan sektor pertambangan di Indonesia memiliki kontribusi signifikan terhadap perekonomian nasional, terutama dalam pasar modal syariah yang diwakili oleh Jakarta Islamic Index (JII). Fluktuasi harga saham di sektor ini dipengaruhi oleh berbagai faktor fundamental perusahaan, termasuk rasio keuangan seperti *Return On Equity* (ROE), *Earning Per Share* (EPS), *Debt to Equity Ratio* (DER), dan *Net Profit Margin* (NPM). ROE dan EPS mencerminkan kemampuan perusahaan dalam menghasilkan keuntungan bagi pemegang saham, sementara DER menunjukkan tingkat risiko keuangan yang ditanggung perusahaan. Di sisi lain, NPM mengukur efisiensi operasional perusahaan dalam menghasilkan laba bersih dari pendapatan yang diperoleh. Oleh karena itu, penting untuk menganalisis bagaimana variabel-variabel tersebut memengaruhi harga saham, khususnya pada perusahaan sektor tambang yang terdaftar dalam JII selama periode 2019 hingga 2024.

Tujuan penelitian ini adalah untuk menguji *Return On Equity* (ROE), *Earning Per Share* (EPS), *Debt to Equity Ratio* (DER), dan *Net Profit Margin* (NPM) terhadap harga saham memberikan wawasan bagi investor dalam pengambilan keputusan investasi yang berbasis nilai-nilai syariah.

Metode penelitian yang digunakan adalah pendekatan kuantitatif dengan jenis asosiatif, populasi penelitian ini adalah laporan keuangan perusahaan tambang, sampling penelitian menggunakan metode *purposive sampling*. Sumber data yaitu data sekunder berupa laporan keuangan, variabel indepedent yaitu *Return On Equity* (x_1), *Earning Per Share* (x_2), *Debt to Equity Ratio* (x_3), dan *Net Profit Margin* (x_4) dan variabel terkait harga saham tambang (y), skala pengukuran menggunakan skala rasio. Uji hipotesis menggunakan uji signifikan simultan (uji f), uji signifikan parsial (uji t) dan koefisien determinasi.

Hasil penelitian menunjukkan bahwa *Return On Equity* berpengaruh positif terhadap harga saham, *Earning Per Share* berpengaruh negatif terhadap harga saham, *Debt to Equity Ratio* berpengaruh positif terhadap harga saham dan *Net Profit Margin* tidak berpengaruh signifikan terhadap harga saham, untuk itu secara simultan menunjukkan bahwa variabel *Return On Equity*, *Earning Per Share*, *Debt To Equity*, *Net Profit Margin* secara bersama-sama memiliki pengaruh positif signifikan terhadap variabel harga saham. Sesuai dengan hasil uji determinasi bahwa kontribusi variabel *Return On Equity*, *Earning Per Share*, *Debt To Equity*, *Net Profit Margin* sebesar 59%.

ABSTRACT

This thesis is entitled "The Effect of Return On Equity, Earning Per Share, Debt On Equity, and Net Profit Margin on Stock Prices of Mining Sector Listed on the Jakarta Islamic Index in 2019-2024" was written by Eva Ayu Lestari NIM, 126406213176, Supervised by Nurul Fitri Ismayanti, M.E.I.

Keywords: *Return On Equity, Earning Per Share, Debt On Equity, Net Profit Margin, Stock Price*

This research is motivated by the development of the mining sector in Indonesia which has a significant contribution to the national economy, especially in the sharia capital market represented by the Jakarta Islamic Index (JII). Stock price fluctuations in this sector are influenced by various fundamental factors of the company, including financial ratios such as Return On Equity (ROE), Earning Per Share (EPS), Debt to Equity Ratio (DER), and Net Profit Margin (NPM). ROE and EPS reflect the company's ability to generate profits for shareholders, while DER indicates the level of financial risk borne by the company. On the other hand, NPM measures the company's operational efficiency in generating net profit from the revenue earned. Therefore, it is important to analyze how these variables affect stock prices, especially in mining sector companies listed on the JII during the period 2019 to 2024.

The purpose of this study is to test Return On Equity (ROE), Earning Per Share (EPS), Debt to Equity Ratio (DER), and Net Profit Margin (NPM) against stock prices to provide insight for investors in making investment decisions based on sharia values.

The research method used is a quantitative approach with an associative type, the population of this study is the financial statements of mining companies, the research sampling uses the purposive sampling method. The data sources are secondary data in the form of financial reports, independent variables namely Return On Equity (x1), Earning Per Share (x2), Debt to Equity Ratio (x3), and Net Profit Margin (x4) and variables related to mining stock prices (y), the measurement scale uses a ratio scale. Hypothesis test using simultaneous significance test (f test), partial significance test (t test) and coefficient of determination.

The results of the study show that Return On Equity has a positive effect on stock prices, Earning Per Share has a negative effect on stock prices, Debt to Equity Ratio has a positive effect on stock prices and Net Profit Margin does not have a significant effect on stock prices, for that simultaneously shows that the variables Return On Equity, Earning Per Share, Debt To Equity, Net Profit Margin together have a significant positive effect on stock price variables. In accordance with the results of the determination test, the contribution of the variables Return On Equity, Earning Per Share, Debt To Equity, Net Profit Margin is 59%.