

## ABSTRAK

Skripsi dengan judul “Pengaruh Rasio Profitabilitas, Rasio Solvabilitas, dan Rasio Pasar Terhadap Harga Saham Pada Perusahaan Sektor Pertambangan yang Terdaftar di *Jakarta Islamic Index* 2021-2023” ini ditulis oleh Lilik Muslifatul Awwaliya, NIM. 126406212089, dengan pembimbing Siswahyudianto, M.M.

**Kata Kunci:** Harga Saham, *Return On Asset*, *Debt To Equity Ratio*, *Earning Per Share*, *Price To Book Value*, dan *Jakarta Islamic Index*.

Penelitian ini dilatarbelakangi tentang harga saham sektor pertambangan yang mencerminkan kinerja perusahaan dan menjadi pertimbangan utama investor. Semakin tinggi profitabilitas, semakin besar permintaan saham, yang mendorong kenaikan harga saham. Kinerja keuangan dapat diukur dengan berbagai rasio, seperti ROA, DER, EPS, dan PBV, yang masing-masing memiliki peran dalam mempengaruhi pergerakan harga saham.

Tujuan penelitian ini adalah untuk menguji (1) Pengaruh *Return On Asset* terhadap harga saham pada perusahaan sektor pertambangan yang terdaftar di *Jakarta Islamic Index*; (2) Pengaruh *Debt To Equity Ratio* terhadap harga saham pada perusahaan sektor pertambangan yang terdaftar di *Jakarta Islamic Index*; (3) Pengaruh *Earning Per Share* terhadap harga saham pada perusahaan sektor pertambangan yang terdaftar di *Jakarta Islamic Index*; (4) Pengaruh *Price To Book Value* terhadap harga saham pada perusahaan sektor pertambangan yang terdaftar di *Jakarta Islamic Index*; (5) Pengaruh *Return On Asset*, *Debt To Equity Ratio*, *Earning Per Share*, dan *Price To Book Value* secara simultan terhadap harga saham pada perusahaan sektor pertambangan yang terdaftar di *Jakarta Islamic Index*

Penelitian ini menggunakan metode pendekatan kuantitatif dengan jenis penelitian asosiatif. Pengambilan sampel dengan teknik *purposive sampling* sebanyak 5 perusahaan sektor tambang yang terdaftar di *Jakarta Islamic Index* yang konsisten selama tahun 2021-2023. Sumber data penelitian yang digunakan adalah data sekunder yang diperoleh dari laporan keuangan triwulan perusahaan 2021-2023 yang telah dipublikasikan. Pengolahan data menggunakan *Eviews 12* dengan teknis analisis regresi data panel.

Hasil penelitian menunjukkan bahwa (1) *Return On Asset* tidak berpengaruh terhadap harga saham pada perusahaan sektor pertambangan yang terdaftar di *Jakarta Islamic Index*; (2) *Debt To Equity Ratio* tidak berpengaruh terhadap harga saham pada perusahaan sektor pertambangan yang terdaftar di *Jakarta Islamic Index*; (3) *Earning Per Share* berpengaruh positif signifikan terhadap harga saham pada perusahaan sektor pertambangan yang terdaftar di *Jakarta Islamic Index*; (4) *Price To Book Value* berpengaruh positif signifikan terhadap harga saham pada perusahaan sektor pertambangan yang terdaftar di *Jakarta Islamic Index*; (5) Secara simultan *Return On Asset*, *Debt To Equity Ratio*, *Earning Per Share*, dan *Price To Book Value* berpengaruh positif dan signifikan terhadap harga saham pada perusahaan sektor pertambangan yang terdaftar di *Jakarta Islamic Index*.

## ABSTRACT

Thesis with the title "The Influence of Profitability Ratios, Solvency Ratios, and Market Ratios on Share Prices in Mining Sector Companies Registered in Jakarta Islamic Index 2021-2023" written by Lilik Muslifatul Awwaliya, NIM. 126406212089, with supervisor Siswahyudianto, M.M.

**Keywords:** Share Price, Return On Asset, Debt To Equity Ratio, Earning Per Share, Price To Book Value, And Jakarta Islamic Index.

This research is motivated by the share price of the mining sector which reflects company performance and is the main consideration for investors. The higher the profitability, the greater the demand for shares, which drives share prices up. Financial performance can be measured by various ratios, such as ROA, DER, EPS, and PBV, each of which has a role in influencing share price movements.

The purpose of this research is to test (1) Influence Return On Asset on share prices in mining sector companies listed on Jakarta Islamic Index; (2) Influence Debt To Equity Ratio on share prices in mining sector companies listed on Jakarta Islamic Index; (3) Influence Earning Per Share on share prices in mining sector companies listed on Jakarta Islamic Index; (4) Influence Price To Book Value on share prices in mining sector companies listed on Jakarta Islamic Index; (5) Influence Return On Asset, Debt To Equity Ratio, Earning Per Share, And Price To Book Value simultaneously on share prices in mining sector companies listed on Jakarta Islamic Index

This research uses a quantitative approach method with an associative type of research. Sampling with techniques purposive sampling as many as 5 mining sector companies are registered in Jakarta Islamic Index which is consistent during 2021-2023. The research data source used is secondary data obtained from the company's published quarterly financial reports for 2021-2023. Data processing uses Eviews 12 with panel data regression analysis techniques.

The research results show that (1) Return On Asset has no effect on share prices in mining sector companies listed on Jakarta Islamic Index; (2) Debt To Equity Ratio has no effect on share prices in mining sector companies listed on Jakarta Islamic Index; (3) Earning Per Share has a significant positive effect on share prices in mining sector companies listed on Jakarta Islamic Index; (4) Price To Book Value has a significant positive effect on share prices in mining sector companies listed on Jakarta Islamic Index; (5) Simultaneously Return On Asset, Debt To Equity Ratio, Earning Per Share, And Price To Book Value has a positive and significant effect on share prices in mining sector companies listed on Jakarta Islamic Index.