ABSTRAK

Skripsi dengan judul *"Pengaruh Earning Per Share (EPS), Price to Book Value (PBV), dan Debt to Equity Ratio (DER) terhadap Harga Saham pada Perusahaan Sektor Industri di Jakarta Islamic Index (JII) Periode 2019-2024"* penelitian ini ditulis oleh Rimaya Nurus Sofa, NIM 1860406223151, pembimbing Fia Rahma, S.E., M.S.A.

Kata kunci: Harga Saham, *Earning Per Share* (EPS), *Price to Book Value* (PBV), *Debt to Equity Ratio* (DER).

Penelitian ini dilatarbelakangi oleh perkembangan pasar modal syariah di Indonesia yang terus mengalami peningkatan sehingga mendorong investor untuk lebih memperhatikan faktor-faktor fundamental perusahaan dalam pengambilan keputusan investasi. Harga saham menjadi salah satu indikator penting dalam menilai kinerja perusahaan di pasar modal. Pergerakan harga saham dapat dipengaruhi oleh berbagai faktor fundamental perusahaan, di antaranya Earning Per Share (EPS), Price to Book Value (PBV), dan Debt to Equity Ratio (DER). Pentingnya penelitian ini yaitu untuk memberikan gambaran mengenai pengaruh faktor fundamental perusahaan terhadap harga saham pada perusahaan sektor industri yang terdaftar di Jakarta Islamic Index (JII), mengingat masih terdapat perbedaan hasil penelitian terdahulu terkait variabel tersebut.

Penelitian ini bertujuan (1) untuk menguji pengaruh *Earning Per Share* (EPS), *Price to Book Value* (PBV), dan *Debt to Equity Ratio* (DER) secara simultan terhadap harga saham pada perusahaan sektor industri di Jakarta Islamic Index (JII) periode 2019–2024, (2) untuk menguji pengaruh *Earning Per Share* (EPS) terhadap harga saham, (3) untuk menguji pengaruh *Price to Book Value* (PBV) terhadap harga saham, dan (4) untuk menguji pengaruh *Debt to Equity Ratio* (DER) terhadap harga saham.

Penelitian ini menggunakan pendekatan kuantitatif dengan jenis penelitian asosiatif. Teknik analisis yang digunakan meliputi uji asumsi klasik dan analisis regresi linier berganda. Data yang digunakan merupakan data sekunder yang diperoleh dari laporan keuangan perusahaan yang terdaftar di Jakarta Islamic Index (JII) periode 2019–2024 dengan teknik pengambilan sampel purposive sampling.

Hasil pengujian hipotesis menggunakan uji t menunjukkan bahwa variabel (1) *Earning Per Share* (EPS) tidak berpengaruh signifikan terhadap harga saham, (2) *Price to Book Value* (PBV) tidak berpengaruh signifikan terhadap harga saham, (3) *Debt to Equity Ratio* (DER) berpengaruh signifikan terhadap harga saham. Kemudian melalui uji f dapat diketahui bahwa variabel *Earning Per Share* (EPS), *Price to Book Value* (PBV), dan *Debt to Equity Ratio* (DER) secara bersama-sama berpengaruh terhadap harga saham.

ABSTRACT

This research with the title "The Effect of Earning Per Share (EPS), Price to Book Value (PBV), and Debt to Equity Ratio (DER) on Stock Prices in Industrial Sector Companies in the Jakarta Islamic Index (JII) Period 2019-2024" was written by Rimaya Nurus Sofa, NIM 1860406223151, supervised by Fia Rahma, S.E., M.S.A.

Keywords: Stock Price, Earning Per Share (EPS), Price to Book Value (PBV), Debt to Equity Ratio (DER).

This research is motivated by the continued growth of the Islamic capital market in Indonesia, encouraging investors to pay greater attention to a company's fundamental factors when making investment decisions. Stock prices are a key indicator in assessing a company's performance in the capital market. Stock price movements can be influenced by various fundamental factors, including Earnings Per Share (EPS), Price to Book Value (PBV), and Debt to Equity Ratio (DER). The importance of this research is to provide an overview of the influence of fundamental factors on stock prices in industrial sector companies listed on the Jakarta Islamic Index (JII), given the discrepancies in previous research findings regarding these variables.

This research aims (1) to examine the simultaneous effect of Earning Per Share (EPS), Price to Book Value (PBV), and Debt to Equity Ratio (DER) on stock prices in industrial sector companies in the Jakarta Islamic Index (JII) for the 2019-2024 period, (2) to examine the effect of Earning Per Share (EPS) on stock prices, (3) to test the effect of Price to Book Value (PBV) on stock prices, and (4) to test the effect of Debt to Equity Ratio (DER) on stock prices.

This research uses a quantitative approach with associative research type. The analysis techniques used include classical assumption tests and multiple linear regression analysis. The data used are secondary data obtained from the financial statements of companies listed on the Jakarta Islamic Index (JII) for the period 2019–2024 using purposive sampling technique.

The research result of hypothesis testing using the t-test show that the variables (1) Earnings Per Share (EPS) do not have a significant effect on stock prices, (2) Price to Book Value (PBV) does not have a significant effect on stock prices, (3) Debt to Equity Ratio (DER) has a significant effect on stock prices. Then, through the f-test, it is found that the variables Earnings Per Share (EPS), Price to Book Value (PBV), and Debt to Equity Ratio (DER) collectively, (3) Debt to Equity Ratio (DER) has a significant effect on stock prices. Furthermore, through the F test, it can be known that the variables Earnings Per Share (EPS), Price to Book Value (PBV), and Debt to Equity Ratio (DER) together have an effect on stock prices.