ABSTRAK

Skripsi dengan judul "Pengaruh Volume Perdagangan Saham, *Earning Per Share* (EPS), dan *Price Earning Ratio* (PER) Terhadap Harga Saham Sektor pertambangan Yang Terdaftar di Jakarta Islamic Index 70 (JII70) Periode 2020-2024" ini ditulis oleh Hidayatul Maspupah, NIM 1860406223150, pembimbing Dr. Syafrudin Arif Marah Manunggal, M.S.I.

Kata Kunci: Volume Perdagangan Saham, *Earning Per Share* (EPS), *Price Earning Ratio* (PER), Harga Saham

Penelitian ini dilatarbelakangi oleh meningkatnya minat masyarakat terhadap investasi saham seiring perkembangan teknologi digital yang memudahkan akses investasi. Kondisi pasca pandemi COVID-19 turut memengaruhi dinamika pasar modal, termasuk fluktuasi harga saham pada sektor pertambangan yang memiliki peran strategis dalam perekonomian nasional. Selain itu, adanya perbedaan hasil penelitian terdahulu mengenai pengaruh volume perdagangan saham, Earning Per Share (EPS), dan Price Earning Ratio (PER) terhadap harga saham menjadi dasar dilakukannya penelitian ini pada perusahaan sektor pertambangan yang terdaftar di Jakarta Islamic Index 70 periode 2020–2024.

Penelitian ini bertujuan untuk menganalisis pengaruh Volume Perdagangan Saham, *Earning Per Share* (EPS), dan *Price Earning Ratio* (PER) terhadap harga saham Harga Saham Sektor pertambangan Yang Terdaftar di Jakarta Islamic Index 70 (JII70) Periode 2020-2024. Penelitian ini menggunakan pendekatan kuantitatif asosiatif dengan jenis data yang digunakan adalah data sekunder. Sampel penelitian ini berjumlah 30 dengan pengambilan sampel menggunakan metode *purposive sampling*. Teknik menguji data dalam penelitian ini menggunakan uji asumsi klasik dan analisis regresi data panel yang diolah menggunakan *sofware* Eviews 12.

Hasil penelitian ini menunjukkan bahwa Secara simultan menunjukkan bahwa variabel Volume Perdagangan Saham, *Earning Per Share* (EPS), Price Earning Ratio (PER) terhadap harga saham berpengaruh signifikan dengan nilai probabilitas 0,000013 < 0,05. Secara parsial Volume Perdagangan Saham tidak berpengaruh secara signifikan terhadap harga saham dengan nilai signifikan 0,0759 > 0,05. *Earning Per Share* (EPS) berpengaruh signifikan terhadap harga saham dengan nilai signifikan 0,000 < 0,05 begitu juga dengan Price Earning Ratio (PER) berpengaruh signifikan dengan nilai signifikan 0,000 < 0,05. Nilai koefisien determinasi dalam penelitian ini sebesar 61,71%. Dimana variabel independen mampu mempengaruhi harga saham sebesar 61,71%, sisanya 38,29% dipengaruhi variabel lain.

ABSTRACT

Thesis entitled "The Effect of Stock Trading Volume, Earning Per Share (EPS), and Price Earning Ratio (PER) on the Stock Prices of Mining Companies Listed on the Jakarta Islamic Index 70 (JII70) for the Period 2020-2024" was written by Hidayatul Maspupah, NIM 1860406223150, supervised by Syafrudin Arif Marah Manunggal, M.S.I.

Keywords: Stock Trading Volume, Earnings Per Share (EPS), Price Earning Ratio (PER), Stock Price

This research is motivated by the increasing public interest in stock investment along with the development of digital technology that facilitates investment access. The post-COVID-19 pandemic situation has also influenced capital market dynamics, including stock price fluctuations in the mining sector, which plays a strategic role in the national economy. Furthermore, differences in previous research findings regarding the effect of stock trading volume, Earnings Per Share (EPS), and Price Earning Ratio (PER) on stock prices underpinned this research on mining sector companies listed on the Jakarta Islamic Index 70 for the 2020–2024 period.

This study aims to analyze the effect of Stock Trading Volume, Earning Per Share (EPS), and Price Earning Ratio (PER) on stock prices of mining sector stocks listed on the Jakarta Islamic Index 70 (JII70) for the 2020-2024 period. This study uses a quantitative approach with secondary data. The sample size for this study was 30, with purposive sampling. The data testing technique used was the classical assumption test and panel data regression analysis, processed using Eviews 12 software.

The results of this study indicate that simultaneously show that the variables of Stock Trading Volume, Earning Per Share (EPS), Price Earning Ratio (PER) on stock prices have a significant effect with a probability value of 0.000013 <0.05. Partially Stock Trading Volume does not have a significant effect on stock prices with a significant value of 0.0759> 0.05. Earning Per Share (EPS) has a significant effect on stock prices with a significant value of 0.000 <0.05 as well as Price Earning Ratio (PER) has a significant effect with a significant value of 0.000 <0.05. The coefficient of determination in this study is 61.71%. Where the independent variable is able to influence stock prices by 61.71%, the remaining 38.29% is influenced by other variables.