ABSTRAK

Acep Ahyar Maulana. Pengaruh Kinerja Keuangan terhadap Harga Saham pada Perusahaan di Jakarta Islamic Index (JII) Periode 2018-2022. Program Studi Ekonomi Syariah, Universitas Siliwangi. 2024.

Perkembangan pasar modal pada saat Covid-19 membuat *instrument* pasar modal menjadi pilihan investasi, tetapi dalam berinvestasi harus memperhatikan pilihan saham yang akan dibeli, salah satu pilihannya yaitu adalah saham di jakarta islamic index (JII) dan laporan keuangan bisa menjadi acuan seperti *Return on Equity* (ROE), *Earning Per Share* (EPS), *Debt to Equity Ratio* (DER), Net Profit Margin (NPM), dan *Dividend Per Share* (DPS).

Metode Penelitian ini menggunakan data kuantitatif yang di ambil dari berbagai sumnber seperti Bursa Efek, Tradingview, dan RTI Business. metode analisis regresi data panel menggunakan *software* Eviews 10. Teknik pengumpulan data menggunakan data sekunder sebanyak 60 data dari 13 Perusahaan yang terdaftar 5 tahun berturut-turut di JII dan tidak melakukan *stock split* selama periode 2018-2022.

Hasil penelitian ini menunjukan bahwa secara parsial variabel ROE, EPS dan NPM tidak berpengaruh signifikan terhadap harga saham, sedangkan variabel DER dan DPS berpengaruh signifikan terhadap harga saham, dan hasil secara simultan menunjukan semua hasil variabel independen berpengaruh terhadap variabel dependen.

Kata Kunci: Kinerja Keuangan, Harga Saham, Jakarta Islamic Indeks.

Abstrack

Acep Ahyar Maulana. *The Influence of Financial Performance on Share Prices in Companies in the Jakarta Islamic Index (JII) for the 2018-2022 Period. Islamic Economics Programme Study, Faculty of Islamic Studies, University of Siliwangi.* **2024**

The development of the capital market during Covid-19 has made capital market instruments an investment option, but when investing you must pay attention to the choice of shares to be purchased, one option is shares in the Jakarta Islamic Index (JII) and financial reports can be used as a reference such as Return on Equity (ROE), Earning Per Share (EPS), Debt to Equity Ratio (DER), Net Profit Margin (NPM), and Dividend Per Share (DPS).

This research method uses quantitative data taken from various sources such as the Stock Exchange, Tradingview, and RTI Business. panel data regression analysis method using Eviews 10 software. The data collection technique uses secondary data of 60 data from 13 companies that were registered for 5 consecutive years on JII and did not carry out stock splits during the 2018-2022 period.

The results of this research show that partially the ROE, EPS and NPM variables do not have a significant effect on stock prices, while the DER and DPS variables have a significant effect on stock prices, and the results simultaneously show that the ROE, EPS, DER, NPM and DPS variables have a significant effect. on share prices, and the results simultaneously show that all independent variable results have an effect on the dependent variable.

Keywords: Financial performance, Stock price, Jakarta Islamic Index.