

## **ABSTRACT**

### ***THE EFFECT OF RETURN ON ASSET (ROA), EARNING PER SHARE (EPS), AND DEBT TO EQUITY RATIO (DER) ON SHARIA STOCK PRICES (Study on Companies Registered at JII for the 2017-2021 Period)***

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*The objective of the study was to discovered the effect of Return On Assets (ROA), Earning Per Share (EPS), and Debt to Equity Ratio (DER) on Sharia Stock Prices. The independent variables in this study are Return On Assets (ROA), Earning Per Share (EPS), and Debt to Equity Ratio (DER). While the dependent variable in this study is the Islamic stock price. The method used in this study is a descriptive method with a quantitative approach. The population in this study are companies listed on the Jakarta Islamic Index (JII) for the 2017-2021 period. The sampling technique used purposive sampling where the companies that were the sample of this study were 11 companies with 5 periods so that there were 55 financial statements as samples. The analytical method used is panel data regression analysis, while the research hypothesis is tested using the t test and F test. The results of this study indicate that partially, Return on Assets (ROA) has a significant negative effect on Sharia Stock Prices, Earning Per Share (EPS). has a significant positive effect on the Sharia Stock Price, and the Debt to Equity Ratio (DER) has a significant negative effect on the Sharia stock price. Meanwhile, simultaneously, Return On Assets (ROA), Earning Per Share (EPS), and Debt to Equity Ratio (DER) have a significant effect on Sharia Stock Prices.*

**Keywords:** *Return On Assets (ROA), Earning Per Share (EPS), Debt to Equity Ratio (DER), Sharia Stock Prices.*

## ABSTRAK

### **PENGARUH *RETURN ON ASSET* (ROA), *EARNING PER SHARE* (EPS), DAN *DEBT TO EQUITY RATIO* (DER) TERHADAP HARGA SAHAM SYARIAH (Studi Pada Perusahaan yang Terdaftar di JII Periode 2017-2021)**

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Penelitian ini bertujuan untuk mengetahui pengaruh *Return On Asset* (ROA), *Earning Per Share* (EPS), dan *Debt to Equity Ratio* (DER) terhadap Harga Saham Syariah. Variabel independen dalam penelitian ini adalah *Return On Asset* (ROA), *Earning Per Share* (EPS), dan *Debt to Equity Ratio* (DER). Sedangkan variabel dependen dalam penelitian ini adalah Harga Saham Syariah. Metode yang digunakan dalam penelitian ini adalah metode deskriptif dengan pendekatan kuantitatif. Populasi dalam penelitian ini adalah Perusahaan yang terdaftar di *Jakarta Islamic Index* (JII) periode 2017-2021. Teknik penentuan sampel menggunakan *purposive sampling* dimana perusahaan yang menjadi sampel penelitian ini ada 11 perusahaan dengan 5 periode sehingga terdapat 55 laporan keuangan yang menjadi sampel. Metode analisis yang digunakan adalah analisis regresi data panel, Sedangkan hipotesis penelitian diuji menggunakan uji t dan uji F. Hasil dari penelitian ini menunjukkan bahwa secara parsial, *Return On Asset* (ROA) berpengaruh negatif signifikan terhadap Harga Saham Syariah, *Earning Per Share* (EPS) berpengaruh positif signifikan terhadap Harga Saham Syariah, dan *Debt to Equity Ratio* (DER) berpengaruh negatif signifikan terhadap Harga Saham Syariah. Sedangkan secara simultan, *Return On Asset* (ROA), *Earning Per Share* (EPS), dan *Debt to Equity Ratio* (DER) berpengaruh signifikan terhadap Harga Saham Syariah.

Kata kunci: *Return On Asset* (ROA), *Earning Per Share* (EPS), *Debt To Equity Ratio* (DER), Harga Saham Syariah.