

ABSTRACT

This research aims to analyze the effect of Return On Asset (ROA), Return On Equity (ROE), Debt To Equity Ratio (DER), and Earning Per Share (EPS) on the Stock Price of companies incorporated in ISSI (Indonesia Sharia Stock Index) for the period 2011-2020. In this study, the authors used company stock data on 8 of the 9 sectors consistently recorded on ISSI (Indonesia Sharia Stock Index) for the past 10 years. The sample in the study consisted of 115 companies. The data used by researchers is secondary company data obtained by the author from official company data recorded and official website. Data testing uses The Classical Assumption Test, Multiple Linear Regression Test, Hypothesis Test and Determination Coefficient Test with a significant rate of 0.05 or 5%. Based on the results of research conducted showed that partially variable Return On Asset and Return On Equity have a significant negative effect on the stock price. While the Debt to Equity Ratio and Earnings Per Share have a significant positive effect on the stock price. And in simultaneous testing together Return On Asset, Return On Equity, Debt to Equity Ratio and Earning Per Share affect sharia stock prices incorporated in the Indonesian Sharia stock index for the period 2011-2020.

Keywords: Return On Asset(ROA), Return On Equity(ROE), Debt To Equity Ratio(DER), Earning Per Share(EPS), Stock Price, ISSI.

ABSTRAK

Penelitian ini bertujuan menganalisis pengaruh *Return On Asset*(ROA), *Return On Equity*(ROE), *Debt To Equity Ratio*(DER), dan *Earning Per Share*(EPS) terhadap Harga Saham perusahaan yang tergabung di ISSI (Indeks Saham Syariah Indonesia) periode 2011-2020. Pada penelitian ini penulis menggunakan data saham perusahaan pada 8 dari 9 sektor yang secara konsisten tercatat pada ISSI (Indeks Saham Syariah Indonesia) selama 10 tahun terakhir. Sampel pada penelitian ini terdiri dari 115 perusahaan. Data yang digunakan peneliti adalah data sekunder perusahaan yang didapatkan penulis dari data resmi perusahaan tercatat maupun website resmi. Pengujian data menggunakan Uji Asumsi Klasik, Uji Regresi Linier Berganda, Uji Hipotesis dan Uji Koefisien Determinasi dengan tingkat signifikan 0,05 atau 5%. Berdasarkan hasil penelitian yang dilakukan menunjukkan bahwa secara parsial variabel *Return On Asset* dan *Return On Equity* berpengaruh negative signifikan terhadap harga saham. Sedangkan *Debt to Equity Ratio* dan *Earning Per Share* berpengaruh positif signifikan terhadap harga saham. Dan dalam pengujian simultan secara Bersama-sama Return On Asset, Return On Equity, Debt to Equity Ratio dan Earning Per Share mempengaruhi harga saham syariah yang tergabung pada indeks saham syariah Indonesia periode 2011-2020.

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