

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Return on Equity*, *Debt to Equity Ratio* dan *Earning per Share* terhadap *Return Saham* pada perusahaan yang tergabung dalam Jakarta Islamic Index dan terdaftar di Bursa Efek Indonesia periode 2015-2024.

Penelitian ini menggunakan metode kuantitatif dengan pendekatan deskriptif dan verifikatif, data yang digunakan merupakan data sekunder, yaitu data yang diperoleh dalam bentuk dokumen tertulis tidak didapat secara langsung dari pihak lain. Populasi dalam penelitian ini yaitu semua perusahaan yang pernah terdaftar pada perusahaan JII yang terdaftar di BEI. Pemilihan sampel menggunakan teknik purposive sampling, sehingga terdapat 12 perusahaan yang memenuhi kriteria sampel. Analisis data menggunakan regresi data panel, pengujian asumsi klasik, uji hipotesis dan koefisien determinasi.

Hasil penelitian menunjukkan bahwa secara parsial *Return on Equity* dan *Earning per Share* tidak berpengaruh signifikan terhadap *Return Saham*, sedangkan *Debt to Equity Ratio* berpengaruh negatif signifikan terhadap *Return Saham*. Secara simultan *Return on Equity*, *Debt to Equity Ratio* dan *Earning per Share* berpengaruh signifikan terhadap *Return Saham*.

Kata Kunci: *Return on Equity*, *Debt to Equity Ratio*, *Earning per Share* ,
Return Saham

ABSTRACT

This research aims to determine the effect of Return on Equity, Debt to Equity Ratio, and Earnings per Share on Stock Returns in companies that are part of the Jakarta Islamic Index and listed on the Indonesia Stock Exchange for the period 2015-2024.

This study uses a quantitative method with a descriptive and verification approach. The data used is secondary data, that is, data obtained in the form of written documents not obtained directly from other parties. The population in this study is all companies that have been listed on the JII companies listed on the IDX. Sample selection used a purposive sampling technique, resulting in 12 companies that meet the sample criteria. Data analysis used panel data regression, classical assumption testing, hypothesis testing, and coefficient of determination..

The research results show that partially, Return on Equity and Earnings per Share do not have a significant effect on Stock Return, while Debt to Equity Ratio has a significant negative effect on Stock Return. Simultaneously, Return on Equity, Debt to Equity Ratio, and Earnings per Share have a significant effect on Stock Return.

Keywords: Return on Equity, Debt to Equity Ratio, Earnings per Share, Stock Return.