

ABSTRAK

Achmad Hasan Maulana, 8215155338, Pengaruh *Return on Equity*, *Current Ratio*, *Earning per Share*, dan Kebijakan Deviden terhadap Harga Saham Perusahaan yang Terdaftar di *Jakarta Islamic Index (JII)* Periode Tahun 2014-2018. Program Studi S1 Manajemen, Universitas Negeri Jakarta, 2019

Penelitian ini bertujuan untuk menguji pengaruh *Return on Equity* (ROE), *Current Ratio* (CR), *Earning per Share* (EPS), dan Kebijakan Deviden terhadap Harga Saham Perusahaan yang Terdaftar di Jakarta Islamic Index (JII) Periode Tahun 2014-2018. Penelitian ini menggunakan *purposive sampling* sehingga menghasilkan sampel sebanyak 15 perusahaan. Metode penelitian yang digunakan adalah regresi data panel dengan menggunakan *Common Effect Model*. Hasil penelitian menunjukkan bahwa *Return on Equity* (ROE) berpengaruh positif signifikan terhadap harga saham, *Current Ratio* (CR) berpengaruh negatif signifikan terhadap harga saham, *Earning per Share* (EPS) berpengaruh positif signifikan terhadap harga saham dan *Dividen Payout Ratio* (DPR) berpengaruh positif signifikan terhadap harga saham.

Kata Kunci: ROE, CR, EPS, DPR, Harga Saham

ABSTRACT

Achmad Hasan Maulana, 8215155338, The Effect of Return on Equity, Current Ratio, Earning per Share and Dividend Police to Stock Price on Companies registered in the Jakarta Islamic Index (JII) Period 2014-2018. Concentration of Financial Management, Study Program of Management, Faculty of Economics, State University of Jakarta.

The purpose of this study is the effect of Return on Equity (ROE), Current Ratio (CR), Earning per Share (EPS) and Dividend Police to Stock Price on Companies registered in the Jakarta Islamic Index (JII) Period 2014-2018. The sampling method use purposive sampling. Obtained the sample of 15 companies. The data analysis technique used in this study is panel data regression. The result of the research shows that Return on Equity (ROE) has a significant positive effect to stock price, Current Ratio (CR) has a negative significant effect to stock price, Earning per Share (EPS) has a significant positive effect to stock price, and Dividend Police has a significant positive effect to stock price.

Keywords: ROE, CR, EPS, DPR, Stock Price