

**THE EFFECT OF EPS, DPS, AND DER ON SHARE PRICE CONSUMER  
GOODS COMPANY LISTED IN INDONESIA STOCK EXCHANGE**

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**ABSTRACT**

*The purpose of this study to determine the effect of Earning Per Share (EPS) Dividend per share (DPS), and the Debt to Equity Ratio (DER) to the Company's Stock Price Consumer Goods listed on the Indonesia Stock Exchange. The data obtained were 12 companies with the period from 2009 to 2011 and linked to the four variables of the study, the three independent variables: the influence of Earning Per Share (EPS) Dividend per share (DPS), and the Debt to Equity Ratio (DER) and one dependent variable : stock price. The method of data analysis is normality test, multicollinearity, heteroscedasticity test, autocorrelation test, t test, and F test.*

*The results showed that the Earning Per Share variables significantly influence the stock price, the variable Dividend per share has no significant effect on stock prices, and the variable Debt to Equity Ratio has no significant effect on stock prices as well as simultaneously both variables Earning Per Share, Dividend per share, and Debt to Equity Ratio significantly influence the price of shares in consumer goods in Indonesia Stock Exchange.*

*Key Words : Earning Per Share, Dividend per share, Debt to Equity Ratio, dan Stock Price*

**PENGARUH EPS, DPS, DAN DER TERHADAP HARGA SAHAM  
PERUSAHAAN CONSUMER GOODS YANG TERDAFTAR DI BURSA  
EFEK INDONESIA**

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**ABSTRAK**

Tujuan penelitian ini untuk mengetahui pengaruh *Earning Per Share* (EPS), *Dividend per share* (DPS), dan *Debt to Equity Ratio* (DER) terhadap Harga Saham Perusahaan *Consumer Goods* yang terdaftar di Bursa Efek Indonesia. Data yang diperoleh sebanyak 12 perusahaan dengan periode 2009 - 2011 dan dihubungkan dengan 4 variabel penelitian, yaitu 3 variabel independen : pengaruh *Earning Per Share* (EPS), *Dividend per share* (DPS), dan *Debt to Equity Ratio* (DER) dan 1 variabel dependen : harga saham. Metode analisis data yang digunakan adalah uji normalitas, uji multikolinearitas, uji heteroskedastisitas, uji autokorelasi, uji t, dan uji F.

Hasil penelitian menunjukkan bahwa variabel *Earning Per Share* berpengaruh signifikan terhadap harga saham, variabel *Dividend per share* tidak berpengaruh signifikan terhadap harga saham, dan variabel *Debt to Equity Ratio* tidak berpengaruh signifikan terhadap harga saham serta secara simultan baik variabel *Earning Per Share*, *Dividend per share*, dan *Debt to Equity Ratio* berpengaruh signifikan terhadap harga saham pada perusahaan *Consumer Goods* di Bursa Efek Indonesia.

Kata Kunci : *Earning Per Share*, *Dividend per share*, *Debt to Equity Ratio*, dan Harga Saham