

ABSTRACT

This study aims to determine the "Effect Debt To Equity Ratio (DER), Return on Equity (ROE), Earning Per Share (EPS), Price Earning Ratio (PER) to Stock Price in the Consumer Goods Sector listed on the Indonesia Stock Exchange (BEI) in the period 2014-2016. The sampling technique is purposive sampling method and analysis technique using panel data analysis. The results of the test partial test (t test) showed that the Debt To Equity Ratio (DER) negative and has no significant impact on stock price. However, Return On Equity (ROE) positive and significant effect on stock price. Meanwhile, the Earning Per Share (EPS) had no significant effect on stock price. And Price Earning Ratio (PER) positive and significant on stock price. The results of F test showed independent variables (Debt To Equity Ratio, Return On Equity, Earning Per Share, Price Earning Ratio) have a significant effect on stock price.

Keywords: Debt To Equity Ratio (DER), Return on Equity (ROE), Earning Per Share (EPS), Proce Earning Ratio (PER) and Stock Price.



ABSTRAK

Penelitian ini bertujuan untuk mengetahui “ Pengaruh *Debt To Equity Ratio* (DER), *Return On Equity* (ROE), *Earning Per Share* (EPS), *Price Earning Ratio* (PER) Terhadap Harga Saham pada sektor barang konsumsi yang terdaftar di Bursa Efek Indonesia (BEI) periode 2014-2016. Teknik pengambilan sample menggunakan *purposive sampling* dan teknik analisis menggunakan analisis data panel. Hasil dari uji test parsial (Uji t) menunjukkan bahwa *Debt To Equity Ratio* (DER) berpengaruh negatif dan tidak signifikan terhadap Harga Saham. Tetapi, *Return On Equity* (ROE) berpengaruh positif dan signifikan terhadap Harga Saham. Sedangkan, *Earning Per Share* (EPS) tidak berpengaruh positif dan tidak signifikan terhadap Harga Saham. Tetapi *Price Earning Ratio* (PER) berpengaruh positif dan signifikan terhadap Harga Saham. Dan hasil Uji F menunjukkan bahwan variabel independen (*Debt To Equity Ratio*, *Return On Equity*, *Earning Per Share*, *Price Earning Ratio*) berpengaruh signifikan terhadap harga saham.

Kata Kunci: *Debt To Equity Ratio* (DER), *Return On Equity* (ROE), *Earning Per Share* (EPS), *Price Earning Ratio* (PER) dan Harga Saham

