

## ABSTRACT

*This study aims to determine the "Effect of Return On Equity (ROE), Earning Per Share (EPS), Debt To Equity Ratio (DER), and Market Risk (Beta) to Stock Price of Manufacturing Companies in the consumer goods sector. The sampling technique uses purposive sampling and analysis techniques using panel data analysis. The results of the test partial test (t test) showed that the Return On Equity (ROE) has a positive effect on stock prices. Earning Per Share (EPS) has a significant effect on stock prices. Meanwhile, the Debt To Equity Ratio (DER) does not negatively affect the Share Price. Market Risk (Beta) has no significant effect on Stock Prices. And the results of F test show independent variables Return on Equity and Earning Per Share have a significant effect on stock prices.*

*Keywords: Return On Equity (ROE), Earning Per Share (EPS), Debt To Equity Ratio (DER), Market Risk (Beta) and Stock Price*



## ABSTRAK

Penelitian ini bertujuan untuk mengetahui “ Pengaruh *Return On Equity* (ROE), *Earning Per Share* (EPS), *Debt To Equity Ratio* (DER), dan Resiko Pasar (Beta) Terhadap Harga Saham Perusahaan Manufaktur pada sektor barang konsumsi. Teknik pengambilan sample menggunakan *purposive sampling* dan teknik analisis menggunakan analisis data panel. Hasil dari uji test parsial (Uji t) menunjukkan bahwa *Return On Equity* (ROE) berpengaruh positif terhadap Harga Saham. *Earning Per Share* (EPS) berpengaruh signifikan terhadap Harga Saham. Sedangkan, *Debt To Equity Ratio* (DER) tidak berpengaruh negatif terhadap Harga Saham. Resiko Pasar (Beta) tidak berpengaruh signifikan terhadap Harga Saham.. Dan hasil Uji F menunjukkan bahwan variabel independen *Return On Equity* dan *Earning Per Share* berpengaruh signifikan terhadap harga saham.

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



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