

ABSTRACT

THE EFFECT OF DEBT TO EQUITY RATIO (DER), EARNING PER SHARE (EPS), DEVIDEND PER SHARE (DPS) AND RETURN ON ASSET (ROA) ON STOCK PRICE

(Survey on Manufacturing Company on the Indonesian Stock Exchange from 2015 to 2018)

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Guidance:

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The purpose of this research is to find out the influences of Debt to Equity Ratio (DER), Earning Per Share (EPS), Devidend Per Share (DPS), and Return On Assets (ROA) on Stock Prices. This research was conducted at Manufacturing Companies on the Indonesia Stock Exchange for the period 2015-2018. This research is included in quantitative research, based on purposive sampling method with specified criteria, there are 28 companies chosen to be a sample. The data used is secondary data derived from the financial statements of 2015-2018 obtained through the official website www.idnfinancial.com and www.idx.com which were used as objects in this study. With panel data regression data processing techniques, the results of the study show that Debt to Equity Ratio (DER) and Return On Assets (ROA) partially has negative insignificant influence to stock prices. Devidend Per Share (DPS) partially has positive insignificant influence to stock prices. Earning Per Share (EPS) partially has positive significant influence to stock prices and Debt to Equity Ratio (DER), Earning Per Share (EPS), Devidend Per Share (DPS) and Return On Assets (ROA) simultaneously has positive significant influence on stock prices.

Keywords: Debt to Equity Ratio (DER), Earning Per Share (EPS), Devidend Per Share (DPS), Return On Assets (ROA), Stock Prices.

ABSTRAK

**PENGARUH *DEBT TO EQUITY RATIO* (DER), *EARNING PER SHARE* (EPS), *DEVIDEND PER SHARE* (DPS) DAN *RETURN ON ASSET* (ROA) TERHADAP HARGA SAHAM
(Survey pada Perusahaan Manufaktur di Bursa Efek Indonesia
Periode 2015-2018)**

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Penelitian ini bertujuan untuk mengetahui pengaruh *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS), *Devidend Per Share* (DPS), dan *Return On Asset* (ROA) Terhadap Harga Saham. Penelitian ini dilakukan pada Perusahaan Manufaktur Di Bursa Efek Indonesia periode 2015-2018. Penelitian ini termasuk dalam penelitian kuantitatif, berdasarkan metode *purposive sampling* dengan kriteria tertentu, terpilih 28 perusahaan yang dijadikan sampel penelitian. Data yang dipergunakan merupakan data sekunder yang berasal dari laporan keuangan tahun 2015-2018 yang diperoleh melalui *website* resmi www.idnfinancial.com dan www.idx.com yang dijadikan objek dalam penelitian ini. Dengan teknik pengolahan data regresi data panel, hasil penelitian menunjukkan bahwa *Debt to Equity Ratio* (DER) dan *Return On Asset* (ROA) secara parsial berpengaruh negatif dan tidak signifikan terhadap Harga Saham. *Devidend Per Share* (DPS) secara parsial berpengaruh positif dan tidak signifikan terhadap Harga Saham. *Earning Per Share* (EPS) secara parsial berpengaruh positif dan signifikan terhadap Harga Saham, dan *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS), *Devidend Per Share* (DPS), dan *Return On Assets* (ROA) secara simultan berpengaruh signifikan terhadap harga saham.

Kata Kunci: *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS), *Devidend Per Share* (DPS), *Return On Asset* (ROA), Harga Saham.