ABSTRAK

Jessica Kwanata, 143010036, 2018, Pengaruh *Earning Per Share*, *Dividend Per Share* dan *Finanial Leverage (Debt to Equity Ratio)* terhadap Harga Saham pada Perusahaan Industri barang konsumsi yang terdaftar di Bursa Efek Indonesia, STIE Eka Prasetya, Program studi Akuntansi, Pembimbing I : Desma Erica Maryati M. S.Pd., M.Si., Pembimbing II : Yonson Pane S.E., M.Si.

Penelitian ini bertujuan untuk mengetahui pengaruh *Earning Per Share*, *Dividend Per Share* dan *financial Leverage* (*Debt to Equity Ratio*) terhadap Harga Saham secara parsial dan simultan pada perusahaan industry barang konsumsi yang terdaftar di Bursa Efek Indonesia (BEI).

Penelitian ini menggunakan jenis data kuantitatif dan sumber data merupakan data sekunder. Unit analisis dan observasi dalam penelitian ini adalah perusahaan industry barang konsumsi yang terdaftar di BEI, dengan jumlah populasi sebanyak 37 perusahaan. Dari populasi, dipilih dengan teknik *purposive sampling* dan diperoleh sebnayak 16 perusahaan selama 5 periode yaitu periode 2012-2016 yang berjumlah 80 sampel. Metode analisi yang digunakan dalam penelitian ini adalah analisis linear berganda. **Harga Saham = 7.637 – 0,519 *Earning Per Share* + 0,720 *Dividend Per Share* – 0,172 *Debt To Equity Ratio* + e.** Penelitian in menggunakan signifikan 5%.

Hasil penelitian ini secara parsial menunjukkan bahwa *Earning Per Share* memiliki nilai $t_{hitung} < t_{tabel}$ yaitu -1.576 > 1.66515 dan nilai signifikan > 0.05 yaitu 0.019 > 0.05. *Dividend Per Share* memiliki nilai $t_{hitung} > t_{tabel}$ yaitu 2.444 > 1.66515 dan nilai signifikan > 0.05 yaitu 0.017 < 0.05, serta *Leverage / Debt to Equity Ratio* memiliki nilai $t_{hitung} < t_{tabel}$ yaitu − 0.0750 > 1.66515 dan nilai signifikan > 0.05 yaitu 0.456 > 0.05. hasil penelitian ini secara simultan menunjukkan bahwa *Earning Per Share, Dividend Per Share* dan *Financial Leverage / Debt to Equity ratio* memiliki nilai $F_{hitung} > F_{tabel}$ yaitu 9.308 > 2.49 dan nilai signifikan < 0.05 yaitu 0.000 < 0.05. koefisien determinasi (*Adjusted R square)* sebesar 0.024 atau 24% yang berarti variabel Harga Saham dapat dijelaskan oleh variabel *Earning Per Share, Dividend Per Share* dan *Financial Leverage/ Debt to Equity Ratio* .

Kesimpulan dari hasil penelitian ini menunjukkan secara parsial *Earning Per Share,* tidak berpengaruh tidak signifikan terhadap harga saham, *Dividend Per Share* berpengaruh signifikan terhadap Harga saham dan *Financial Leverage / Debt to Equity Ratio* tidak berpengruh tidak siginifikan terhadap harga saham. Secara simultan *Earning Per Share*, *Dividend Per Share* dan *financial Leverage* (*Debt to Equity Ratio*) berpengaruh signifikan terhadap Harga Saham

Kata kunci : *Earning Per Share, Dividend Per Share, Financial Leverage / Debt to Equity Ratio,* **Harga Saham**

ABSTRACT

Jessica Kwanata, 143010036, 2018, *The effect* **of** *Earning Per Share*, *Dividend Per Share* **and** *Financial Leverage / Debt to Equity Ratio on Stock Price in Consume Industries Listed at Indonesia Stock Exchange, STIE Eka Prasetya, Accounting Studies Program, Advisor I* **Desma Erica Maryati M. S.Pd., M.Si., Advisor II : Yonson Pane S.E., M.Si.**

This study aims to determine the effect of Earning Per Share, Dividend Per Share and financial Leverage / Debt to Equity Ratio partially and simultaneously in consume industries listed at Indonesia Stock Exchange (IDX)

This research is based on quantitative data type and the data source is from secondary data. The unit analysis and observation in this study is consume industries listed at IDX, with total of population of 37 companies. From this population, 16 companies are chosen by purposive sampling technique throughout 5 periods of time, specifically from 2012-2016 which sum up to 80 samples. The method of analysis used in this study is multiple linear regression analysis. **Stock Price = 7.637 – 0,519** *Earning Per Share* **+ 0,720** *Dividend Per Share* **– 0,172** *Debt To Equity Ratio* **+ e.** This research use significant level 5%

The result of partial research shows that Earning Per share has value $t_{count} < t_{table}$ which is -1.576 > 1.66515 and significant value > 0.05 which is 0.019 > 0.05. Dividend Per Share has value $t_{ciunt} > t_{table}$ which is 2.444 > 1.66515 and significant value > 0.05 which value 0.017 > 0.05, and Leverage / Debt to Equity Ratio has value $t_{count} < t_{table}$ which is – 0.0750 > 1.66515 and significant value > 0.05 which is 0.456 > 0.05. The result of simultaneous research show that the Earning Per Share, Dividend Per Share and Financial Leverage / Debt to Equity ratio have value $F_{count} > F_{table}$ which is 9.308 > 2.49 and significant value < 0.05 which is 0.000 < 0.05. The coefficient of determination (Adjusted R square) is 0.024 or 24% which mean Stock Price can be explained by Earning Per Share, Dividend Per Share and Financial Leverage/ Debt to Equity Ratio .

The conclusion from partial research shows that Earning Per Share has no significant effect on Stock Price, Dividend Per Share has a significant effect on Stock Price and Financial Leverage / Debt to Equity Ratio has no significant effect on Stock Price. The conclusions from simultaneous research show that Earning Per Share, Dividend Per Share and financial Leverage / Debt to Equity Ratio have a significant effect on Stock Price.

Keywords : Earning Per Share, Dividend Per Share, Financial Leverage / Debt to Equity Ratio, Stock Price