Erra Evandaria, 08321057, **Pengaruh *Return On Equity, Net Profit Margin, Earning Per Share, Debt To Equity Ratio* Terhadap Harga Saham Di Perusahaan *Consumer Good***, Akuntansi, Fakultas Ekonomi, Universitas Muhammadiyah Gresik, September, 2015.

ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh *Return On Equity* (ROE), *Earning Per Share* (EPS) dan *Net Profit Margin* (NPM), *Debt to Equity Ratio* (DER) sebagai variabel akuntansi terhadap harga saham *consumer good* di BEI 2011-2013. Data dalam penelitian ini diambil dari laporan keuangan perusahaan yang terdaftar di BEI mulai tahun 2011-2013. Variabel dependen dalam penelitian ini adalah harga saham, sedangkan variabel independennya adalah ROE, EPS, NPM, dan DER. Hasil analisis menunjukkan Secara simultan dinyatakan bahwa variabel-variabel seperti ROE, EPS, NPM, dan DER berpengaruh signifikan terhadap harga saham. Secara parsial ROE, EPS, NPM, dan DER dinyatakan berpengaruh signifikan terhadap harga saham. Secara parsial EPS mempunyai pengaruh yang paling besar terhadap harga saham. Berdasarkan uji koefisien determinasi dinyatakan bahwa 83,6% variasi harga saham dapat dijelaskan oleh variasi dari keempat variable independen (ROE, EPS, NPM, DER). Sedangkan sisanya (100% - 87,6% = 12,4%) dijelaskan oleh sebab lain diluar model.

Kata kunci: Harga saham, *Return On Equity* (ROE), *Earning Per Share* (EPS) dan *Net Profit Margin* (NPM), *Debt to Equity Ratio* (DER)

Erra Evandaria, 08321057, *The Effect of Return On Equity, Net Profit Margin, Earning Per Share, Debt To Equity Ratio Towards Stock Price in Consumer Good Company* , *Accounting, Faculty of Economy, Muhammadiyah University of Gresik, February 2015*

Abstract

This research aim to find an empirical evidence The Effect of Return On Equity, Net Profit Margin, Earning Per Share, Debt To Equity Ratio Towards Stock Price in Consumer Good Company. The sample of this research are the manufacturing company that listed in BEI along 2011-2013. Stock price is the dependent variable. Then, the independents are consist of Return On Equity, Net Profit Margin, Earning Per Share, Debt To Equity Ratio. Multiple regression was used to analyze the variables. Output of the F test explained that Return On Equity, Net Profit Margin, Earning Per Share, Debt To Equity Ratio has a significant effect to stock price. The output of t test said that Return On Equity, Net Profit Margin, Earning Per Share, Debt To Equity Ratio has a significantly influence toward stock price.

Key Words : Return On Equity (ROE)*, Net Profit Margin* (NPM)*, Earning Per Share* (EPS)*, Debt To Equity Ratio* (DER)*, stock price.*