

ABSTRAK

Fitri Ramadani. Pengaruh *Debt to Equity Ratio* (DER), *Total Asset Turn Over* (TATO), *Return On Equity* (ROE) dan *Earning Per Share* (EPS) terhadap Harga Saham pada industri *Food And Beverage* yang terdaftar di Bursa Efek Indonesia tahun 2011-2016. (dibimbing oleh Ibu Sri Handayani, S.E., M.M, M.Ak, CPMA)

Penelitian ini dilakukan untuk menganalisis pengaruh *debt to equity ratio*, *total asset turn over*, *return on equity* dan *earning per share* pada industri *Food And Beverage* yang terdaftar di Bursa Efek Indonesia tahun 2011-2016. Rasio sovabilitas diukur dengan *debt to equity ratio*. Rasio aktivitas diukur dengan *total asset turn over*. Rasio profitabilitas diukur dengan *return on equity*. Rasio penilaian atau pasar diukur dengan *earning per share*. Sedangkan harga saham diukur dengan *closing price* (penutupan harga saham atau harga penutupan dinyatakan sebagai harga yang ada dalam transaksi saham yang terakhir pada periode tahun).

Metode yang digunakan adalah teknik *sampling* jenuh. Jumlah sampel yang digunakan dalam penelitian ini adalah 84 perusahaan *food and beverage* yang terdaftar di Bursa Efek Indonesia dari jumlah populasi 89. Jenis data adalah data sekunder yang bersumber dari laporan tahunan. Metode analisis data yang digunakan adalah analisis regresi berganda.

Hasil pengujian hipotesis menunjukkan bahwa secara simultan, *debt to equity ratio*, *total asset turn over*, *return on equity* dan *earning per share* terhadap harga saham. Secara parsial, *debt to equity ratio*, *total asset turn over* berpengaruh negatif dan signifikan terhadap harga saham, sedangkan *return on equity* dan *earning per share* berpengaruh positif dan signifikan terhadap harga saham.

Kata Kunci : *Debt to Equity Ratio*, *Total Asset Turn Over*, *Return On Equity* dan *Earning Per Share*, Harga Saham.

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ABSTRACT

Fitri Ramadani. The Effect of Debt to Equity Ratio (DER), Total Asset Turn Over (TATO), Return On Equity (ROE) and Earning Per Share (EPS) on Stock Prices in Food and Beverage industry listed on Indonesia Stock Exchange 2011-2016. (Guided by Mrs. Sri Handayani, S.E, M.M, M.Ak, CPMA)

This research was conducted to analyze the effect of debt to equity ratio, total turn over asset, return on equity and earnings per share in Food And Beverage industry listed in Indonesia Stock Exchange 2011-2016. The ratio of sovabilitas is measured by debt to equity ratio. The activity ratio is measured by total asset turn over. Profitability ratio is measured by return on equity. The valuation or market ratio is measured by earning per share. While the stock price is measured by closing price (the closing of stock price or closing price is expressed as the existing price in the last stock transaction in the year period).

The method used is saturated sampling technique. The number of samples used in this study are 84 food and beverage companies listed on the Indonesia Stock Exchange of the population 89. The data type is secondary data sourced from the annual report. Data analysis method used is multiple regression analysis.

The result of hypothesis testing shows that simultaneously, debt to equity ratio, total asset turnover, return on equity and earnings per share to stock price. Partially, debt to equity ratio, total asset turn over have negative and significant effect to stock price, while return on equity and earnings per share have positive and significant effect to stock price.

Keywords: *Debt to Equity Ratio, Total Assets Turn Over, Return On Equity and Earning Per Share, Stock Price.*

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