

## INTISARI

Penelitian ini bertujuan untuk menguji pengaruh *Dividend Per Share* (DPS), *Price Earning Ratio* (PER) dan *Return On Equity* (ROE) terhadap harga saham pada perusahaan manufaktur di Bursa Efek Jakarta. Pengambilan sampel dilakukan dengan metode *purposive sampling*. Dari populasi 135 perusahaan diambil 21 perusahaan sebagai sampel. Periode pengamatan 4 tahun dari tahun 2001-2004. analisisnya dilakukan dengan metode Regresi Linier Berganda.

Hasil analisis bahwa berdasarkan uji t-test *Dividend Per Share* (DPS), *Price Earning Ratio* (PER) dan *Return On Equity* (ROE) berpengaruh positif dan signifikan terhadap harga saham. Berdasarkan uji F-test menunjukkan variabel independen bersama-sama signifikan mempengaruhi harga saham dengan nilai determinasi  $R^2$  sebesar 92,8%.

**Kata Kunci:** DPS, PER, ROE dan Harga Saham

## ABSTRACT

*The aim of this research is to test Dividend Per Share (DPS), Price Earning Ratio (PER) and Return On Equity (ROE) effected the stock prices of manufacture company in Jakarta Stock Exchange. Sampling purpose method used to take over the samples. The population included 135 companies and 21 were take over as samples. The research period of 4 years (2001 up to 2004). The t and F-test in Multiple Regression are used to test hypotheses.*

*The research finding show that based on t-test Dividend Per Share (DPS), Price Earning Ratio (PER) and Return On Equity (ROE) the stock prices positiverty and significantly. Based on F-test experiment, it showed that independent variable significantly effected the stock prices, with determination value  $R^2$  in the amount of 92,8%.*

**Keywords :** *DPS, PER, ROE and Stock Prices*