ABSTRACT

The capital market is a means in which treasury securities are long-term traded. In capital markets, companies get funds relatively expensive, because the company does not have to pay the capital cost or capital cost can be reduced. Securities that are often traded in the capital market is share. Shares are securities as proof of ownership or possession of individuals and institutions. Many factors affect the stock price like PER, DER, ROA, PBV, NPM and EPS. The purpose of this study was to analyze the effect of PER, DER, ROA, PBV, NPM and EPS of the stock price.

Population and samples in this study are all companies listed on the Stock Exchange of the year 2010-2012. Purposive sampling techniques of sampling and obtained a sample of 333 companies. Type of data is secondary. Methods of data collection using the documentation. The analysis technique used is multiple regression.

Results of analysis using multiple regression shows that: (1). PER positive effect on the stock price. (2). DER negative affect the stock price. (3). ROA positive affect the stock price. (4). PBV positive effect on the stock price. (5). NPM positive effect on the stock price. (6). EPS positive effect on the stock price.

Keywords : PER, DER, ROA, PBV, NPM, EPS, Stock Price.

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