

ABSTRACT

The aims of this study are to analyze the effect of Earning per Share (EPS), Return on Equity (ROE), Debt to Equity Ratio (DER) on Stock Prices. This study was taken because there are still differences between the research study with each other and there is a difference between the real state of research study with each other and there is a difference between the real of research data with existing theory.

This research was conducted using secondary data. Sampling technique used was purposive sampling. From twenty four companies, only fifteen are selected, because the financial statement from each company are complete since 2006-2008. The analysis method used is multiple linear regression analysis.

By using regression analysis, this study provides evidence that Earning per Share have significant positive effect on stock prices. Return on Equity have significant negative effect on stock prices. Debt to Equity Ratio haven't significant negative effect on stock prices. From this research, it could be concluded that stock price is influenced by Earning per Share The other factors such as Return on Equity and Debt to Equity Ratio have no impact to the stock price.

Keywords: Stock Price, Earning per Share, Return on Equity and Debt to Equity Ratio