

Abstract

WASIS RIYANTO. *This study aimed to assess the effect of Earning Per Share, Return On Equity, Debt to Equity Ratio, Dividend Payout Ratio and Working Capital Share Price, the influence of Earning Per Share, the influence Return On Equity Share Price, Debt to Equity Ratio influence on The Stock Market, the influence of Dividend Payout Ratio Share Price, and the influence of Working Capital Share Price.*(dibimbing oleh Dr. MF. Arrozi, SE, Msi, Akt)

This research is explanatory-causality. Samples were taken using purposive sampling technique. The total sample of 10 companies of 152 manufacturing companies listed in Indonesia Stock Exchange 2009-2012. Thus the data were analyzed totaled 40. Before performing data analysis techniques, first tested the classical assumptions. Testing the first hypothesis, using multiple linear regression analysis. As for the second hypothesis test, third, fourth, fifth, and sixth using simple linear regression analysis.

The results showed that (1) Earning Per Share, Return On Equity, Debt to Equity Ratio, Dividend Payout Ratio and Working Capital significantly influence the company's stock price manufacturing 2009-2012 with the results sig 0.00. (2) Earning Per Share has no significant effect on stock prices 2009-2012 manufacturing company with 0.076 results sig. (3) Return on Equity has no significant effect on stock prices 2009-2012 manufacturing company with 0.086 results sig. (4) Debt to Equity Ratio of no significant impact on a manufacturing company's stock price sig 2009-2012 with the results of 0.343. (5) Dividend Payout Ratio significant effect on the manufacturing company's stock price sig 2009-2012 with the results of 0.008. (6) Working capital does not significantly influence the company's stock price manufacturing 2009-2012 with the results sig 0.005.

The findings of the research is Payout Ratio Dividends can be used as a reference in determining investment decisions because it provides a positive signal to shareholders that the company can provide benefits in accordance with the expectations.

Keywords: Earning Per Share, Return On Equity, Debt to Equity Ratio, Dividend Payout Ratio, Working Capital and Stock Price.