

ABSTRACT

Indonesia is currently enjoying a rapid economic growth in which one of the factor that contribute is the growth in investment, with property and real estate subsector as the subsector with the highest trading activity at 2011-2013 period. This study aims to investigate the influence of Return on Investment, Earning Per Share, Debt to Equity Ratio, Price to Book Value, and Price Earning Ratio on property and real estate company stocks that listed at Indonesia Stock Exchange on 2011-2013 period partially and simultaneously.

The Data used is secondary data from each company financial statement that published by Indonesia Stock Exchange from 2011 to 2013. Data analysis technique used in this research is panel data regression with Fixed Effect model, the hypothesis test used is t-test, f-test, and coefficient of determination.

The result of this research show that partially, Price to Book Value is the only one that has significant effect on property and real estate company, meanwhile simultaneously all variables has significant effect on property and real estate company. The coefficient of determination (R^2) result is 0,887117. This shows that independent variable able to explain the dependent variable as much as 88,71% while the rest 11,29% are explained by other variables outside this research.

Keywords: *Stock Price, ROI, EPS, DER, PBV, PER*