

ABSTRACT

This research is conducted to find out whether there is influence simultaneously and partially on variable DER, ROE, and EPS to share price. The object of research used is mining sector companies listed on the BEI in the period 2012-2016. The price of stock used is closing price because, closing price is considered more to describe the actual performance of a company. Through this research is expected to be information to readers or investors to know what financial indicators that can be used to determine the performance of a company where good or not the performance of a company, it will affect the movement of stocks.

Various kinds of research that discusses the stock price has been done by many researchers who, from which the research obtained different results. So it produces a framework that explains that high or low levels of DER, ROE, and EPS will affect the movement of stock prices. The hypothesis of this study explains that the variables DER, ROE, and EPS influence simultaneously, partially, and positively to stock prices.

The research method used is quantitative method, where the method using numbers or secondary data. Then based on research purposes, this research is descriptive and verifikatif. Sample selection technique used is purposive sampling. Then for hypothesis testing, the analysis used in this research is panel data regression analysis with EViews 9 as a tool of statistical test and hypothesis testing.

The results showed that the simultaneous test results (Test F) obtained the DER, ROE, and EPS variables simultaneously influence or together on the stock price because the test results obtained coefficient F count is below 5%. Then the partial test results (t test) explains that the variable DER and ROE have no effect. Conversely, EPS variable partially, significantly, and positively affect the stock price.

Suggestions for further researchers in order to add dependent variables such as ROA, NPM, PER etc. Then suggestions for investors to choose stocks with high EPS level because it is able to provide maximum profits, while suggestions for companies to pay more attention to the level of EPS because if the level of EPS increases then it will attract investors to invest in the company.

Kata Kunci : *Debt to Equity Ratio (DER), Return On Equity (ROE), Earning Per Share (EPS), Stock Price*