

## **ABSTRACT**

Muhammad Afandi, 2014. Thesis. Title: "The Effect of Cash Flow, Gross Profit, Profitability, and Debt to Equity Ratio Share Price In the Jakarta Islamic Index the Years 2008-2012)"

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Capital markets as a means to mobilize funds from various sectors of society to carry out the investment. One form of investment where capital is most in demand by investors today is the stock price of a stock in the market is influenced by many factors, both qualitative and quantitative, for example, stock prices trading arrangements, whether or not strict scrutiny for violations by market participants, investor psychology overall fickle, and others. The investors who invest by buying shares in the capital market will analyze the condition of the company first so that investments will be made to benefit. This study aims to examine the Cash Flow Components, Gross Profit, Return on Assets, Return on Equity, Earnings Per Share, and Debt To Equity Ratio Share Price in Jakarta Islamic Index the Year 2008-2012 . The sampling technique using purposive sampling method, in order to obtain a sample of 14 issuers. Methods of data collection using the documentation with secondary data sources. Data analysis model that is used is the classical assumption test, multiple regression analysis and hypothesis testing.

The results of this study indicate that simultaneous Components of Cash Flow, Gross Profit, Return on Assets, Return on Equity, Earnings Per Share, and Dept. To Equity Ratio Share Price. While the partial results of the study indicate that the variable cash flows from operating activities, cash flows from investing activities,

ROE, ROE, EPS, and DER significant effect on stock prices. While the variable cash flows from financing activities and gross profit was not found to significantly affect the stock price variable. This indicates that investors need to pay attention to the information contained in the financial statements mainly operating cash flow, investments, return on assets (ROA), return on equity (ROE), earnings per share (EPS) and debt-to-equity ratio (DER).