

## ABSTRACT

Aina Salsabila. 2013, Thesis. Title: "Factors Affecting Stock Price Company Registered In Jakarta Islamic Index (JII)"

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Jakarta Islamic Index (JII) becomes the object of this study, because JII an index with shares of the company in accordance with sharia. Does not contain elements of *usury*, *maysir*, *gharar*. So there is no doubt for investors to invest.

This study aims to determine what factors are most influential of the 20 factors that affect stock prices. Because stock prices associated with many things, so the stock price is affected by many things. In finding a variety of factors, the method of the study using factor analysis.

The sample was 15 companies in JII. The method of analysis in this study using factor analysis.

The results of this study stated that of the 20 factors that affect stock prices, there are 9 of the most influential variables. Among others, factor A consists of four variables: operating cash flow, investment cash flow, cash flow financing, inventory turnover with a percentage of 43%, factor B consists of two variables: the debt-equity ratio (DER), retained earnings/total assets (RETA) with a percentage of 16%, a factor C consists of three variables: current ratio (CR), quality of earnings, sales growth (sales growth) with a percentage of 13%.

Keyword : Stock Price, the components of cash flow, inventory turnover, DER, RETA, CR, earnings quality, sales growth, Jakarta Islamic Index.