

## **ABSTRACT**

*The capital market is a great deal for those who need funds which are companies with the excess funds channeled for investment or also called investors. Form of securities traded on the stock market were shares. Shares are securities issued by a limited liability company (PT) or so-called issuer.*

*The purpose of this study was to determine the effect Earning Per Share (EPS), Return on Equity (ROE), sales and Dividend Payout Ratio (DPR) either simultaneously or partially on stock price at LQ 45 listed companies in Indonesia Stock Exchange period 2013- 2015.*

*This type of research used by the writer is descriptive verification research is causality. The samples were subjected to experiments as many as 30 companies. Data analysis techniques with panel data regression, and hypothesis testing.*

*Based on the results of the study showed that variables simultaneously Earning Per Share (X1), Return on Equity (X2), Sales Growth (X3) and Dividend Payout Ratio (X4) effect on stock prices (Y) on the company LQ45 Indonesia Stock Exchange (IDX) the period from 2013 to 2015. partially variable Earning Per Share significant negative effect on stock prices. variable Return on Equity Ratio significant effect on stock prices. Growth in sales have a significant effect on stock prices and variable Dividend Payout Ratio significant effect on stock prices.*

*Companies should make efforts to increase the share price by increasing the Earning Per Share (EPS) of the company. Wherever possible the company should increase net profit compared with the number of shares outstanding by improving the operational performance of the company. Because when a large net income Return on Equity, Dividend Payout Ratio and pertumbuhan sales will tend to be large.*

*Keywords: The Capital Market, Shares, Earning Per Share, Return on Equity, Sales Growth, Dividend Payout Ratio, Stock Price*