

ABSTRACT

Investment practices that can be done by investors are very much a choice, there are the investment in financial markets and stocks is one of the most popular financial market instruments. Issuing stocks is one of the company's choices when deciding to fund the company. On the other hand, stock is an one of investment model that many investors choose because stocks are able to provide an attractive rate of return. Under these conditions there is a risk that will arise fluctuations in stock prices. When the average stock price loss, there is a fundamental factor of a harmonious or adjacent company moving together to gain or loss value. So the ojectives of this research are to know whether Debt to Equity Ratio, Quick Ratio, Current Ratio, Solvency Ratio I, Solvency Ratio II, Asset Turnover, Turnover Recoverables, Return on Assets, Earning per Share, Net Profit Margin, Return on Equity, Revenue Growth Rate, Earning per Share Growth Rate, Net Income Growth Rate, Price to Earning Ratio affecting the closing price movement of the property sector in companies and the code of the company are BSDE, PWON, SMRA, LPKR, and CTRA. This research uses the principal component analysis method used to reduce the variable without losing important information by creating a new factor containing the main variable. In this study produce component 1 which is the dominant factor because it has the largest eigenvalues is 3,226. The indicators of factor 1 are: DER I, DAR, and DER II. Component 2 becomes the second dominant factor with eigenvalues of 2,424. The indicators of factor 2 are: NET, ROE, Revenue, and EPS II. The amount of contribution of two factors formed is 80.707% with weight of 46,080% for component 1 and 34,628% for component 2 means that the two factors overall can answer 80,707% from research problem which means both factors will support stock price. The remaining 19.293% is not explained in this study because it is considered not to contribute.

Keywords: Principal Component Analysis, Stocks Price, Fundamental Factor