

ABSTRACT

In the investment, stakeholders expect profits, so investors and companies need to pay attention to the factors that determine stock prices. The purpose of this study is to determine the main determinants that affect stock prices in the mining sector.

In this study using 20 variables that affect stock prices which will be classified into several main factors determining the price of shares in related companies.

This type of research is quantitative by using the Principal Component Analysis (PCA) method by not intervening in the data and time dimensions of time series research. The sampling technique in this study is purposive sampling and obtained five companies that have high market capitalization

The results of this research is that there are main factors as determinants of stock prices at PT. Aneka Tambang, Tbk consists of market capitalization, return on equity, return on assets, net profit margin, volume, price-earning ratio, high day range, low day range, operating margin and quarterly earnings growth. At PT. Bayan Resource, Tbk, namely debt to equity ratio. At PT. Vale Indonesia, Tbk consists of net profit margin, operating margin, return on assets, return on equity, revenue per share, price to book value, price and debt to equity ratio. At PT. Indo Tambangraya Megah, Tbk consists of price, market capitalization, return on equity, price to sales ratio, return on assets, debt equity ratio, price to book value, revenue per share and book value per share. Meanwhile, PT. Medco Energi Internasional, Tbk consists of price to book value, price to sales ratio, market capitalization, low day range, high day range, low 13week range, volume, high 13week range and operating margin.

Keywords: Mining Sector, Stock Price, and Principal Component Analysis