

ABSTRACT

Stock investments reach the point of maximum profit when good observations are made. The many variables that determine stock prices make it difficult for potential investors to identify which stocks are the right ones to invest in. So it is necessary to reduce the variables to form the main component without eliminating the information that existed previously.

This study aims to determine what variables are forming the main factors in determining stock prices in companies with issuer codes CPIN, HMSP, GGRM, JPFA, UNVR, INDF, and ICBP with using Volume, Market Capitalization, Current Ratio, Quick Ratio, Debt to Equity Ratio, Debt to Asset Ratio, Total Asset Turnover, Inventory Turnover, Account Receivables Turnover, Net Profit Margin, Operating Profit Margin, Book Value per Share, Return on Assets, Return on Equity, Earnings per Share, Revenue Growth Rate, Earning per Share Growth Rate, and Net Income Growth Rate as independent variables and stock price as dependent variable .

This study uses the Principal Component Analysis method to form a new component that determines stock prices, which is called the principal component. The data used in this study is data on the financial performance of the financial statements of each company quarterly for the 2016-2020 period in the Consumer Non-Cyclicals sector which is indexed by LQ45.

The results showed that the main factors determining the stock price of companies coded as CPIN issuers, namely forming 3 components, the main factors determining the share prices of companies coded as HMSP issuers, namely forming 5 components, the main factors determining the stock prices of companies coded as GGRM issuers, namely forming 5 components, factors the main determinants of the stock price of companies coded as JPFA issuers, namely forming 5 components, the main factors determining the share prices of companies coded as UNVR issuers, namely forming 5 components, the main factors determining the share prices of companies coded as INDF issuers, namely forming 5 components, the main factors determining share prices company coded ICBP issuer, which forms 4 components..

Keywords: *Investment, Stock Price, Principal Component Analysis, Consumer Non-Cyclicals Sector*