

Kuanruethai Boonthueng 2012: Factors Influencing on Stock Price of the Listed Company in the SET : A Case Study of Property and Construction Industries. Master of Accountancy, Major Field: Accounting, Department of Accounting. Thesis Advisor: Associate Professor Jinda Khunthong, D.B.A. 162 pages.

The objectives of this research were to examine the factors Influencing on Stock Price and the relationship of the factors Influencing on Stock Price of the companies in property and construction industrial group of the Listed Company in the SET. The data were collected from the stock price and the financial statements during 2007-2009. Descriptive statistics and multiple regression analysis were used to analyze the data. The hypothesis testing was at the significant statistic level 0.05

The results show that during 2007-2009, the listed companies in property and construction industrial group have trended to decreasing amount of stock price. The factors influencing on stock price in this research were the level of disclosure, earnings, price-to-earning ratio and firm size. The results of research show that the earnings, price-to-earning ratio and firm size had positive effecting to the stock price whereas the disclosure level had negative influencing to the stock price. In addition, the audit types not found the effect to the stock price.

Investors should consider were level of disclosure, earnings, price-to-earning ratio and firm size for the decision making to invest in SET. In addition, investors should consider other factors for a benefits to making decision together with other information in order to increase the efficiency of investment decision.

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