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INFLUENCE OF FUNDAMENTAL AND MACROECONOMIC FACTORS STOCK PRICE OF RETAIL, SERVICE, AND INVESTATION COMPANY LISTED IN INDONESIA STOCK EXCHANGE

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Abstract

This study aims to analyze the influence between fundamental and macroeconomic factors towards stock prices owned by companies listed in Indonesia Stock Exchange (IDX), particularly in Retail, Service, and Investation companies listed in IDX. These companies played a key role in economic development that affects Indonesia.

Research requires data collection time conducted by collecting the data from annual financial statements that are listed in IDX official website: www.idx.co.id. In this research, writer uses Stock Price as a dependent variable, and uses Earning per Share (EPS), Book Value (BV), Dividend Yield (DY), Gross Domestic Product (GDP), Consumer Price Index (CPI), and Inflation as independent variables. Writer is able to collect the financial statements of 94 retail, service, and investation companies listed in IDX. The data obtained then tested by statistical methods for hypothesis testing and the tool used is SPSS program with version 24.

The results of this study shows that the variables of EPS, BV, and DY all showed that there is a significant positive relationship to the dependent variable, which is the stock price. Variables that exist in the model proved to have an important role in determining the stock position of a company so that companies need to pay attention to the factors studied in this study.

Keywords: *Earning per Share, Book Value, Dividend Yield, Gross Domestic Product, Consumer Price Index, Inflation*