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ANALYSIS OF FACTORS AFFECTING THE STOCK PRICE OF COMPANIES LISTED AT LQ45

NPM: 1542104
Stevi Valentine

Abstract
This research aims to determine the effect of earnings per share (EPS), dividend per share (DPS), dividend payout ratio (DPR), inflation rate (INF), interest rate (INT), foreign exchange rate (FOREX), gross domestic product (GDP), growth of asset (GOA), firm size (FS) and earning volatility (EV) on stock price. The dependent variable in this study is stock price with a measurement at the end of the year of the closing book report. The independent variable used are earnings per share (EPS), dividend per share (DPS), dividend payout ratio (DPR), inflation rates, interest rates, foreign exchange rates, and gross domestic product (GDP) and control variable is growth of assets, firm size and earning volatility.

The sample data that is used in this study are companies listed on LQ45 on the Indonesia Stock Exchange (IDX) in 2013 to 2017, as many as 140 data taken from the company's financial statements and annual financial statements. Research data is tested by panel regression testing. This study is using panel regression to explain relationship of variables.

The results of the study showed that EPS and DPR variables had a significant positive relationship to stock prices, and DPS, FS and EV variables had a negative significant relationship to stock prices. The INF, INT, FOREX, GDP, and GOA variables do not have a significant relationship to stock prices.

Keywords:
Share prices, earnings per share, dividends per share, dividend payout ratio, inflation rate, interest rate, foreign exchange rate, gross domestic income, growth of asset, firm size and earning volatility.