ABSTRACT

ANALYSIS OF BRI’S STOCK PRICE WITH THE APPROACH OF THE FUNDAMENTAL FACTORS AND THEORY OF ASSET DEMAND

By

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This study aimed to analyze the factors that influence BRI’s stock price with the approach of the fundamental factors and theory of asset demand. Analysis tools used are multiple regression tool Error Correction Model (ECM). The result of this study indicate that the variable Capital Adequacy Ratio (CAR) make a positive and significant effect, Earning Per Share (EPS) make a positive and significant effect, Loan to Deposit Ratio (LDR) make a positive and significant effect, exchange rate make a negative and significant effect, Share trading volume make a positive but not significant effect and Dow Jones make a negative and not significant effect to BRI’s stock price.

Key words: BRI’s stock price, Capital Adequacy Ratio (CAR), Earning Per Share (EPS), Loan to Deposit Ratio (LDR), Exchange rate, Share trading volume, Dow Jones.