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 negatife 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, DowJones.