

# Factors Influencing Stock Price in Publicly Listed Transportation Industry.

By

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### STATEMENT BY THE AUTHOR

I hereby declare that this submission is my own work and to the best of my knowledge, contains no material previously published or written by another person, nor material which to a substantial extent has been accepted for the award of any other degree or diploma at any educational institution, except where due acknowledgement is made in the thesis.

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**ABSTRACT**

Factors Influencing Stock Price in Publicly Listed Transportation Industry

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This Thesis is discussing the correlation between Ratio Analysis and Macroeconomic Indicators with Stock Price in 9 publicly Listed Transportation Industry From 2005 until 2011. It used Secondary data as method for data collection. Ratios that used in this thesis are ROA, ROE, NPM, DER, TAT, CR, PBV and EPS. Macroeconomic Indicators that used in this thesis are Inflation, GDP, and Risk Free Rate. Data was analyzed by using SPSS 16 to create a regression model and tested by classic Assumption, F test and also T test. This thesis concluded that the Ratio Analysis and Macroeconomic indicators correlated significantly with Stock Price simultaneously. However, the T test concluded that only TAT and EPS significantly correlated with Stock price.

Keywords: Ratio Analysis, Macroeconomic Indicators, Stock Price, ROA, ROE, NPM, TAT, CR, DER, EPS, PBV, SBI, GDP, Inflation

## **DEDICATION**

I dedicate this thesis to my parents and sister to always support me and encourage me during the process of thesis writing

I also dedicate this thesis to Mrs. Neneng Djuariah, who helped me a lot from the beginning until the end of this research.



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