SUMMARY

PEBRIKA YUDHA PUTRI. The Effect of Macroeconomic Variables and Company Financial Performance to The Stock Price of Palm Oil Emitents in Indonesia. Supervised by NOER AZAM ACHSANI and KOES PRANOWO.

The palm oil commodity is still one of the largest foreign exchange contributors for Indonesian and still be an attractive industry for both foreign and local investors. In 2016 Indonesia became the main exporter of CPO with the highest production volume in the world (35 million metric tons).

This research is conducted to find out whether the stock price of oil palm issuers in Indonesia is affected by macroeconomic variables condition fluctuation (crude oil price, exchange rate, inflation, and interest rate) and financial performance variable (DER, ROA, ROE, EPS, AUR).

The result of the research using panel data regression (2010-2016 with quarter data) showed that there are only six independent variables that influence the stock price of oil palm issuers, there was exchange rate, DER, ROA, ROE, and EPS. All variables used in this research can represent the effect on the stock price of oil palm issuers by 98.95%.

Keywords: financial performance, financial ratios, macroeconomic variables, oil palm issuers, panel data, stock prices.