ABSTRACT

As an investment instrument, stock price that will be obtained by investors will change over time. Changes influenced by several factors, both external and internal. On external side, inflation is used as a reference standard for economy, including investment. And on internal side, return on equity, sales growth, and dividend itself has its own influence on bond yield's changes. Object of this research is food and baverage company's that listed on Indonesia Stock Exchange in 2009-2013.

This research is categorized into descriptive research and verification method. This research is using secondary data, and using purposive sampling method as selection of samples, as many as 9 stock price's sample are obtained. This research's method of analysis is multiple regression analysis.

Based on result of simultaneous hypothesis testing is known that Return on Equity and Dividend significantly influences stock price. Jointly independent variable (return on equity, sales growth, dividend, and inflation) influences on stock price. The results of this study partially identified that Return on Equity and Dividends significant effect, Sales Growth and Inflation does not significantly influence the company's stock price on food and baverage listed in the Indonesia Stock Exchange.

Keywords: Return on Equity, Sales Growth, Dividend, Inflation, Stock Price, Multiple Linear Regression