ABSTRACT

Factors that influence changes in stock price include earnings per share, dividend distribution, net income and sales growth. Stock prices are an interesting indicator for investors in investing their funds in companies.

Gross domestic bruto growth of the food and beverage manufacturing sector in recent years has increased and decreased. As a result of fluctuations allow the stock prices of food and beverage manufacturing companies to fluctuate.

This study aims to examine the effect earning per share, dividend distribution, net profit, sales growth towards stock price change at food and beverage sub sector manufacturing companies listed on Indonesia Stock Exchange during 2012-2016. The data used in this study was obtained from financial statement data.

The population in this study are the food and beverage sub sector manufacturing companies listed in indonesian Stock Exchange. Sample selection technique used is purposive sampling and acquired 7 company with the 2012-2016 study period. Methods of data analysis in this research is panel data regression analysis using Eviews software version 9.

The results showed that simultaneous earning per share, dividend distribution, net profit, sales growth have a significant effect on stock price change. While partially, earning per share, net profit and sales growth have a no effect on stock price change. While, dividend distribution have a significant negative effect on stock price change.

Keywords: earning per share, dividend distribution, net profit, sales growth, stock price.