

ABSTRACT

This research aims to analyze the influence of Firm Size, Leverage, Sales Growth, Trading Volume and Asset Growth to Stock Price Volatility on the consumer goods manufacturing company listed on the Indonesian Stock Exchanged in period 2011-2016.

Research population used consumer goods manufacturing company listed on the Indonesian Stock Exchanged in period 2011-2016. The sample used in this research is 14 companies by using purposive sampling method. The data used in this research were obtained from the Indonesian Capital Market Directory (ICMD), IDX Annual Report, and www.idx.co.id. Analysis technique used Ordinary Least Square Regression (OLS), statistical t-test, f-test, and classic assumption test that includes a test of normality test, multicollinearity test, autocorrelation test, and heteroskedastisitas test.

The result of the research are independent variables simultaneously (F test) effect on stock price volatility with a significance level of 0.000. While partially (t test) showed that the variable Leverage has positive and not significant effect on Stock Price Volatility. Asset Growth has negative and not significant effect on Stock Price Volatility. Firm Size variables has negative and significant effect on Stock Price Volatility. While Sales Growth and Trading Volume has positive and significant effect on Stock Price Volatility. Adjusted R^2 is 0,215 which means that the ability of the six independent variables can explain Stock Price Volatility amounted to 21,5%, while the rest is explained by other factors.

Keywords : Stock Price Volatility, Firm Size, Leverage, Sales Growth, Trading Volume, Asset Growth.