

ABSTRACT

Investment activities in Indonesia are growing, especially investments in the Indonesian stock Exchange. Before making investments, investors seek information and analyses to determine the position of the market. Stock prices are the basis of the investors decision to invest, because the stock price reflects the value of the company. Through this research the researcher aims to examine the stock prices of the Food and Beverages sectors of all Go Public manufacturing companies, which is influenced by trading volume, CR, DER, ROA, and TATO, in the Indonesian stock exchange throughout 2011-2014.

The population in this study were all food and beverages sectors of all Go Public Manufacturing companies registered in the Indonesia stock exchange throughout 2011-2014. By using the purposive sampling method, 14 companies were obtained as samples. The analysis technique used is the multiple linear regression analysis.

The result shows that trading volume, CR, DER, ROA, and TATO simultaneously affect the stock prices. Partially, CR, DER, dan ROA have significant effects on stock prices, while Trading volume and TATO has no significant effect on stock prices. Furthermore, nearly all of the independent variables in the form of trading volume, CR, DER, and ROA has a positive influence on stock prices, however, variables of tato have negative effects on stock prices.

Keywords: Trading Volume, CR, DER, ROA, and TATO