ABSTRACT


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The purpose of this research was to determine the effect of financial performance, rate of inflation, GDP growth, and dividend policy on stock prices. The Sample in this research consisted of 12 financial companies listed in Indonesia Stock Exchange (IDX) 2010-2012. The sample was selected using purposive sampling. Data were analyzed using multiple linear regression with panel data approach that uses a statistical test equipment Eviews 7. The results of this research showed that the ability of an explanation by the four independent variables on stock prices by 17%, while the remaining 83% is explained by other factors beyond the research, F-test results showed that the financial performance, the rate of inflation, GDP growth, and dividend policy simultaneously significant effect on stock prices. T test results showed that the financial performance partially significantly influential on stock prices, while the inflation rate, GDP growth, and dividend policy partially not significant effect on stock prices.

Keywords: Financial Performance, Inflation, GDP Growth, Dividend Policy, Stock Prices