

ABSTRACT

Every investor who want to invest in stock market. Which one of its instrument is a stock itself, they need some information from related firm, both of the Financial reports and information about their activities which are going on and also recent price of stock. Thefore the investor can determine which firm's stock is worthy to purchase in order be able to create better profit for that investor in the future. The research aimed to analyze the influence Dividend Payout Ratio, Debt to Equity Ratio, Return on Equity, and Total Asset Turnover to the price of stock in basic industry and chemical listed in BEI period of 2010 -2014.

The population used in the study is all companies engaged in chemical and basic industry sectors in 2010-2014. Therefore total population obtained is 65 companies. Sampling in this study using purposive sampling which resulted in a sample into 26 companies chemical and basic industry sectors. Data analysis method used multiple linear regression analysis and using classical assumption test.

The results of this study showed that simultaneous Dividend Payout Ratio (DPR), Debt to Equity Ratio (DER), Return on Equity (ROE) and Total Asset Turnover (TATO) effect on stock prices. Partially Dividend Payout Ratio (DPR) did significantly affect the share price with significantly 10%, while Debt to Equity Ratio (DER), Return on Equity (ROE) and Total Asset Turnover (TATO) significant impact the stock price with significantly 5%.

Keywords : Stock price, Dividend Payout Ratio (DPR), Debt to Equity Ratio (DER), Return on Equity (ROE), Total Asset Turnover (TATO)