Abstract
This research aims to analyze the effect of profitability, dividend and market ratios on stock prices at companies listed on the Indonesia Stock Exchange (IDX). Dividends consist of dividend per share (DPS), dividend payout ratio (DPR) and dividend yield (DY). The market ratio consists of price earning ratio (PER) and book value per share (BVPS). Profitability ratios consist of return on equity (ROE), earning per share (EPS) and return on assets (ROA). Stock price analysis can be an alternative in investing in order to get more obvious illustration of the company's ability for future development with the aims of obtaining capital gain.

The population used are companies listed on the stock exchange in the period 2012 to 2016. The method used for sampling is by way of purposive sampling so that the sample meets the criteria of 299 companies or 1495 observation data. The program used in this data processing uses SPSS version 22.0 for descriptive statistical test and outlier test and using Eviews 9 program for panel regression test.

The results of this study indicate that the variable return on equity, earnings per share, dividend per share, book value per share have a significant positive influence on stock prices, dividend yield variable has a significant negative influence on stock prices and other variables such as dividend payout ratio, price earnings ratio and return on assets have no significant effect on stock prices.

Keywords: stock price, dividends, markets, profitability.