

ABSTRACT

This study aims to analyze what factors affect the volatility of stock prices at manufacturing companies listed on the Stock Exchange in the period 2011-2015.

The population in this study are all shares listed on the Indonesia Stock Exchange (BEI). Sampling technique using purposive sampling technique. Data collection method in this research is documentation method.

Based on the results of the discussion in the previous section, it can be deduced as follows: (1) Size has a positive effect on dividend. (2) The positive effect on stock price volatility. (3) Earnings growth has a positive effect on dividend (4) Asset growth has a positive effect on dividend (5) Dividen has a positive effect on stock price volatility. (6) Size has a positive effect on the stock price volatility (7) The positive effect on stock price volatility (8) Earnings growth has a positive effect on stock price volatility (9) Asset growth has positive effect on stock price volatility (10) Dividend can mediate the relationship between size on stock price volatility (11) Dividend can mediate the relationship between leverage to stock price volatility (12) Dividend can mediate the relationship between earnings growth on stock price volatility (13) Dividend can mediate the relationship between asset growth on stock price volatility.

Keywords: *Stock price volatility, size, leverage, dividend, earnings growth, asset growth.*

