ABSTRACT

One of investor hope in doing investment in the form of stock is to get again (return). Intention of this research is analyse independent variable influence that is return asset on, debt to equity ratio, price to book value, earning per share and exchange rate in parsial to stock return manufacturing company at listing of Bursa Efek Indonesia (BEI).

This research sample is by taking 113 manufacturing company in BEI with method purposive non random sampling. Analyzer applied by previous multiple regression test is done by normality test, variation test of classic assumption (multikolinearity, heteroskedastisity and autocorrelation), hypothesis test (t and F) and test coefficient of determination.

Result obtained is return asset on, price book value, earning per share has positive influence and signifikan to stock return listing manufacturing campany of Bursa Efek Indonesia. Debt to equity ratio has negatif influence doesn't signifikan to stock return manufacturing company listing of Bursa Efek Indonesia. Exchange rate has negative influence and signifikan to stock return manufacturing company listing of Bursa Efek Indonesia.

Keyword : stock return, return asset on, debt to equity ratio, price book value, earning per share and exchange rate