

**ANALYSIS OF PRICE EARNINGS RATIO , DIVIDEND YIELD ,  
AND MARKET TO BOOK RATIO TO RETURN STOCK  
MANUFACTURING COMPANY**

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**ABSTRAK**

*The existence of capital market makes companies have tools to measure performance and financial condition of the company. If the financial condition of the company is good, then the market will respond positively through increased stock price. With the increase in stock prices in the capital markets, the more investors will invest in investment. In general, investors will invest if the investment can obtain the maximum return with certain risks. The valuation of shares in the fundamental analysis that is often used by market analysis to determine capital investment for shares of which Price Earning Ratio (PER), Market to Book Ratia, and Dividend Yield*

*In this study, the data used are secondary data. Samples were taken by systematic sample. This study uses regression analysis, the Stock Return as the dependent variable and PER, MTB, DY and NI as an independent variable.*

*Results of research conducted in the regression analysis is 32.6 % in 2010, 25.5 % in 2011, 26.3 % in 2012 and 20.8 % in 2010-2012. Variable PER, MTB, DY, and NI to Return Shares. This means that the PER, MTB, DY, and NI simultaneously affect the Stock Return. MTB positive effect on Stock Return, while the PER, DY and NI negative effect on Stock Return, And four independent variables, variables MTB is the most dominant variable effect on Stock Return.*

Keyword : Price Earning Ratio, Market to Book Ratio, Deviden Yield