

**ANALYSIS OF EFFECT OF ROE (RETURN ON EQUITY), DER (DEBT
EQUITY RATIO), PER (PRICE EARNING RATIO) OF THE STOCK
RETURN MANUFACTURING COMPANY REGISTERED IN
INDONESIAN**

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ABSTRACT

Nowadays, the growths of stocks have a variety of changes from bullish, stagnant and even to a very significant bearish. It occurs due to the economic development of a country continues to change that it will directly affect an investor to proceed the planting stock. Therefore, an investor will urgently need data, obtained by investors in the stock market, which can help in decision making.

The data obtained is the real data published by the Indonesia Stock Exchange (IDX) from five years of study starting from 2007 through 2011. The population of the study covers 110 companies while the number of samples used in this study after the selection process and purposive stage sample are 50 companies. Using multiple linear regression method, this study is to obtain the results of the independent variables influence the dependent variable.

The results of this study show that The Stock Return Variable to Variable Debt Equity Ratio (DER) has negative effects yet it is still significant on stock returns. Meanwhile, The Variable Ratio on Equity (ROE) and Earning Price Ratio (PER) has positive and significant impacts on the manufacture's stock return. The results of this study can be used by investors for decision-making and investment strategies.

Key Words : Analysis Of Effect Of Roe (Return On Equity), Der (Debt Equity Ratio), Per (Price Earning Ratio) Of The Stock Return Manufacturing Company Registered In Indonesian