ABSTRACT

This research was conducted at Emiten Bakrie Group listed in Indonesia Stock Exchange. The purpose of this study is to investigate the influence return on equity and price to book value to stock return Emiten Bakrie Group listed in Indonesia Stock Exchange.

The method used in this research is descriptive method of verification. The sample used in the study using purposive sampling method that is annual financial reports of 5 Emiten Bakrie Group year 2005-2010 by 30 samples used Multiple Linear Regression Analysis. Testing the hypothesis in this study using the statistical statistical t two tail test with α = 0.05. The process of statistical analysis using SPSS 16.0 for Windows.

Based on statistical analysis showed a middling relationship between return on equity, price to book value and stock return at Emiten Bakrie Group. Return on Equity has a positive effect on stock return, and for price to book value positively effect on stock return. The conclusion of this study is, the partial return on equity is not significant effect on stock return, and partially also the price to book value have a significant effect stock return.

Keyword : Return On Equity, Price To Book Value, Stock, and Return