ABSTRACT

The Influence of Cash flow and Return On Asset on Stock Return in Automotive Companies Listed in Indonesia Stock Exchange for 2006-2010

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This research aims to determine the Cash flow, Return On Asset and Stock Return, also to know the ifluence of Cash flow and Return On Asset on Stock Return to simultaneously and partially in Automotive Companies.

The method used is descriptive method and verifikatif. While the data used are secondary data that is financial statements Automotive Companies Listed in Indonesia Stock Exchange for 2006-2010. Statistical test used is multiple linear regression analysis, the classical assumption test, pearson correlation analysis, coefficient of determination, t test and F test.

The results showed that simultaneous Cash flow and Return On Asset have a significant effect on Stock Return. Partially, Cash flow is not significant on Stock Return, while Return On Asset is significant on Stock Return.

***Keywords** : Cash flow, Return On Asset and Stock Return.*