

ABSTRACT

This study aims to determine the factors that affect the stock return consisting of the value of profit, book value and size of manufacturing companies listed on the Indonesia Stock Exchange 2014-2016. Methods in this study using quantitative methods because the data of this study using the figures and analysis using statistics. The population and sample in this research are manufacturing companies listed on Indonesia Stock Exchange in 2014-2016. Sampling method using purposive sampling. The number of samples in this study were 171 companies. One of the criteria sampled in this study is a company with positive equity.

This research uses five variables: three independent variables, one dependent variable and one control variable. The independent variables used are the company's profit value, book value and firm size. The dependent variable used is stock return, while the control variable is dividend yield. Analyzer used is multiple regression and hypothesis tested with T-test and F-test with significance level equal to 5% with SPSS application.

The result of analysis indicate that the variable of book value and control variable, that is dividend yield have positive effect to stock return, it can be concluded that if the profit and dividend yield resulted by higher company will not have an effect on stock return. while variable of earnings value and firm size do not have an effect to stock return. The benefits of this study theoretically in the field of accounting in which the results provide empirical evidence on the influence of the value of profit, book value and size of the company to stock returns. As for potential investors to get input that can be used as a basis for decision making in investing.

Keywords: profit value, book value, company size, dividend yield, stock return