

ABSTRACT

The objective of this research is to test the impact of Return on Asset (ROA), trading volume activity, sales growth, Price to Book Value (PBV), and Earning per Share (EPS) toward stock return. Using sampling of 98 manufacturing companies which are listed in LQ45 index during the period of 2007 until 2010, the compilation of data is done in Jakarta Stock Exchange (JSX), and Indonesian Capital Market Directory (ICMD). The analysis is done with multiple linear regression method and f-test.

The result shows that Return on Asset (ROA) and Price to Book Value (PBV) have positive and significant impact towards stock return. Trading volume activity and Earning per Share (EPS) have a negative but insignificant impact towards stock return. Furthermore, sales growth also has a negative and significant impact towards stock return.

Keywords: *Return on Asset (ROA), Trading Volume Activity, Sales Growth, Price to Book Value (PBV), and Earning Per Share (EPS), Stock Return*

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