

ABSTRACT

The aim's of this study is to analyze the influence of Return On Equity (ROE), Growth of Earning Per Share, Dividend Yield, and Economic Value Added (EVA) to stock Return on consumer goods sector manufacturing companies listed in Indonesia Stock Exchange Period 2011 - 2013. in this study, independent variable are Return On Equity (ROE), Growth of Earning Per Share, Dividend Yield, and Economic Value Added (EVA), while the dependent variable is stock return.

The sample of this study are the consumer goods sector manufacturing companies listed in Indonesia Stock Exchange in the period 2011 to 2013. The sampling technique in this study used purposive sampling method. So the sample of this study are 42 companies and the data were analyzed using multiple linear regression with SPSS 16.

The results of this study are Return On Equity (ROE), Earning Per Share Growth, Dividend Yield, and Economic Value Added (EVA), simultaneously have a significant influence to stock returns. While the partial test are Return On Equity (ROE) has a significant positive influence to stock returns, Growth of Earning Per Share has no influence to stock returns, Dividend Yield has no influence to stock returns, and Economic Value Added (EVA) has a significant positive influence to stock returns

Keywords: Return On Equity (ROE), Growth of Earning Per Share, Dividend Yield, and Economic Value Added (EVA) and Stock Return.