

ABSTRACT

NURUL AFIFAH. *The influence of the Profitability and Leverage on Stock Return On Automobile Companies that Listed in Indonesian Stock Exchange (BEI) Period of 2012-2016. (Guided by Dr. Sudarwan, CIA.,CCSA, CRMA).*

This research is aims to find the influence of Return On Equity and Debt to Equity Ratio Against Stock Return r as a proxy. As a firm value proxy, this research is using Price to Book Value Ratio (PBV Ratio

The Objects of the research is amounted of 12 companies of the automotive Companies that listed in Indonesian Stock Exchange during the research period of 2012-2016. The analysis method used is multiple linear regression (Multiple Linear Regression).

The test results demonstrate the simultaneous results obtained the effect of Return On Equity and Debt to Equity Ratio simultaneously have a significant positive effect on Stock Return. Return On Asset partially significant effect on Stock Return. while Debt to Equity Ratio has no significant effect on Stock Return

Keywords: *Return On Equity, Debt to Equity Ratio, Stock Return.*