

ABSTRACTION

**Tomi. The Use of Accounting Information to Predict Stock Returns Studies of Manufacturing Companies Listed on The Indonesia Stock Exchange .
(Under The Guidance of Mr. Y.Andry Putranto.,SE.,M.Sc.,Ak)**

This study aims to examine the use of accounting information to predict stock returns in the manufacturing companies listed on the Stock Exchange. This research is an empirical study. The population in this study are all manufacturing companies listed on the Stock Exchange in the study period 2009-2011. While the sample in this study were selected using purposive sampling method and acquired 28 companies manufacturing a sample. From the analysis it can be concluded that the use of accounting information has no effect on stock return manufacturing companies listed on the Stock Exchange.

Keyword : *current ratio, inventory turnover, gross profit margin, debt to equity ratio, earning per share dan return saham.*