PENGARUH CURRENT RATIO (CR), DEBT TO EQUITY RATIO (DER), RETURN ON EQUITY RATIO (ROE), INFLASI DAN TINGKAT SUKU BUNGA TERHADAP RETURN SAHAM

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Abstrak
The research objective is to demonstrate empirically the effect of current ratio (CR), debt to equity ratio (DER), return on equity ratio (ROE), inflation and interest rates on stock returns in manufacturing companies in the Indonesia Stock Exchange (BEI). The total sample in the study is 16 companies consisting of 96 observations. The sample in this study using purposive sampling method. The analysis technique used in this research is multiple linear regression. Based on the analysis and discussion, the importance of the conclusion current ratio (CR), debt to equity ratio (DER), return on equity ratio (ROE) positive effect terhadap stock returns, inflation and interest rates have no effect on stock returns, in manufacturing companies in the Indonesia Stock Exchange (BEI) in the period 2010-2015.

Keywords: Financial ratios, inflation, interest rate, stock return.