INFLUENCE ANALYSIS OF FINANCIAL RATIOS TOWARDS STOCK RETURN IN MANUFACTURING COMPANIES LISTED IN INDONESIA STOCK EXCHANGE

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ABSTRACT

The purpose of this research to analyze the effect of net profit margin, current ratio, total assets turnover, debt to equity ratio, and earnings per share toward stock return on manufacture companies listed in Indonesia Stock Exchange for period 2011-2016 either simultaneously or partially.

The data used in this research was secondary data as 390 samples with purposive sampling. The method used was multiple linear regression and classical assumption test with SPSS version 22 program.

The findings of this research identified that net profit margin, total assets turnover, and earnings per share have significance and positive towards stock return. While other variable such as current ratio and debt to equity ratio have no significant effect towards stock return.

Keywords: Net profit margin, current ratio, total assets turnover, debt to equity ratio, earnings per share, stock return.