

ABSTRACT

This study aims to analyze the influence of microeconomic variables consisting of profitability, leverage, liquidity and interest rate macroeconomic variables on retun shares in manufacturing companies in the field of consumer goods listed on the IDX for the period 2012-2019. This study used a sample of 89 selected by purposive sampling method with the criteria determined by the author. The data used is secondary data obtained from the company's annual financial statements as well as from the Bank Indonesia website. The analysis tool used is Eviews. Based on the results of research and analysis of independent variables profitability, leverage, liquidity and interest rates simultaneously influence the dependent variable retun shares.

Keywords: Profitability, Leverage, Liquidity, Interest Rate and Stock Return