

ABSTRACT

This study aimed to examine the effect of EPS, DPR and the Interest Rate (SBI) on stock returns. The theory used in this study is the Signal Theory and APT Theory (Arbitrage Pricing Theory). The population in this study is a manufacturing company that is listed on the Indonesia Stock Exchange (BEI) in the period 2011 - 2014. Selection of samples using purposive sampling method. The research sample obtained are as many as 64 companies. Data analysis technique used. The results obtained indicate that the interest rate a significant negative effect on stock returns while Earning Per Share and Dividend Payout Ratio has no effect on stock returns.

Keywords: Return stocks, Earning Per Share, Dividend Payout Ratio, interest rates