

Pengaruh *Credit Rating* terhadap Return Saham

Bertha Silvia Sutejo

Fakultas Ekonomi Universitas Surabaya

E-mail: bertha7381@gmail.com

Abstract: *This study examines the effect of credit rating to stock return. We were used data from 26 companies that issued bond period 2004, and data are collected from PEFINDO. This research used regression analysis. The research result is that credit rating has positive effect to stock return. Companies which of better credit rating following PEFINDO will have higher stock return as compared to lower rating.*

Keywords: *credit rating, stock return*