

ABSTRACT

Wikky. *The effect of Return On Asset, Debt to Equity Ratio, Total Asset Turnover, and Current Ratio on Stock Return of LQ45 companies listed on the Indonesian Stock Exchange 2014-2015. (Under the supervision of Mr. Adrie Putra)*

This research purpose to determine the effect of Return On Asset, Debt to Equity Ratio, Total Asset Turnover and Current Ratio on Stock Return of LQ45 companies listed on the Indonesian Stock Exchange, either simultaneously or partially. The population in this research is a LQ45 companies listed on the Indonesian Stock Exchange period 2014-2015. The total of sample which used in this study is 36 companies. The sampling technique is using purposive sampling. The method analysis used in this study is a model multiple regression analysis. The results of this research in this study indicate (1) ROA, DER, TATO, and CR simultaneously have a significant positive effect on stock return. (2) Partially, DER have a significant positive effect on stock return, while ROA, TATO, and CR don't have significant effect on stock returns.

Keywords: *Return On Asset, Debt to Equity Ratio, Total Asset Turnover, Current Ratio, and Stock Return*

