

## ***ABSTRACT***

This study aims to determine how the relationship Current Ratio (CR), Debt To Total Assets (DTA), Total Assets Turnover (TATO), Return On Asset (ROA), and Price Earning Ratio (PER) on stock returns manufacturing company's on the Indonesia stock exchange. Data used in this study comes from ICMD and of the issuer's annual financial statement with period 2009-2013. The total sample of 13 companies that were taken with purposive sampling method, that specific sample selection criteria. Analysis techniques that will be used is multiple linier regression to know an overall picture of the relationship between one variable with another variable. The results of this research show that during the period 2009-2013 variable CR, ROA and PER significant effect on stock returns. While variable DTA and TATO not significant on stock returns manufacturing company's on the Indonesian Stock Exchange.

**Keywords :** *Current Ratio, Debt To Total Assets, Total Assets Turnover, Return On Asset, Price Earning Ratio and Stock Returns*

