# *ABSTRACT*

*The background of this research is the fluctuation of economic condition in the country and exiting research in former have in consistens. The objective of the reseacrh to analyze the influence of Debt to Equity Ratio (DER), Current Ratio (CR), Price to Book Value (PBV), Total Assets Turnover (TATO), and Return On Assets (ROA) to stock return manufacture companies that listed at Indonesian Stock Exchange over period 2007-2010.*

*Population of this research in 149 manufacture companies that listed in Indonesian Stock Exchange period 2007-2010 and the number of sample that examined after passed the purposive sampling phase is 60 company in the sample data in the form of financial statement over period 2007-2010, consist of Debt to Equity Ratio (DER), Current Ratio (CR), Price to Book Value (PBV), Total Assets Turnover (TATO), and Return On Assets to stock return. The analysis technique used here is multiple regression and hypothesis test using t-statistic to examine partial regression coefficient and F-statistic to examine the mean of matual effect with level of significance 5%.*

*This research result that Current Ratio (CR) and Return On Assets (ROA) are not significantly and negative to stock return, Debt to Equity Ratio (DER) significance and negative to stock return, Total Assets Turnover (TATO) is not significance and positive to stock return. We suggest for investor in the Indonesian Stock Exchange whose purpose to gain dividend should be pay attention for information that issued by the company, because with those information they can make the best decision for their investment.*



*Keywords* *: Debt to Equity Ratio (DER), Current Ratio (CR), Price to Book Value (PBV), Total Assets Turnover (TATO), and Return On Assets (ROA), Stock Return.*



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