

*This study aims to examine the current ratio, total asset turnover ratio, debt to equity ratio, ROA (Return on Assets), and PER (Price Earning Ratio) effect on stocks return. The population used is the company engaged in manufacturing and listed on the Indonesia Stock Exchange (BEI).*

*This research is intended to perform further testing of empirical findings on financial ratios. Especially regarding the usefulness of an influence on stock return. Return of shares referred to in the study is the change in stock price less the stock price observations in the previous year divided by stock price the previous year.*

*The results of this study indicate that the current ratio has positive and significant impact on stock return, PER significantly and negatively related to stocks return, while debt to equity ratio, total asset turnover ratio, and ROA are not significant. Likewise, the contribution of each of the low ratio of stock price movements by looking at the value of coefficient of determination.*

*In subsequent studies suggested that other factors that could affect the company's stock return should receive attention before making investment decisions such as political factors, inflation, and the need to further examine other financial information about the variables that affect stock returns. In addition, other researchers suggested to use the data observations are not only manufacturing companies, but use data from company financial information other than manufacturing. Financial ratios are used not only the current ratio, total asset turnover ratio, debt equity ratio, ROA and PER, but can also use other ratios that can affect changes in returns.*

*Key words : Current ratio, PER, debt to equity ratio, total asset turnover ratio, ROA and stocks return*