# ***ABSTRACT***

Nicolas Keanu / 24150138 / 2019 / *The Effect of Quick Ratio, Earning Per Share, Total Asset Turnover, and Debt to Equity Ratio on Stock Return in Consumer Goods Industry Companies Listed in Indonesian Stock Exchange from* 2015 *to* 2017 / *Advisor* : Bonnie Mindosa, S.E., M.B.A.

*The purpose of this research was to analyse if Quick Ratio, Earning Per Share, Total Asset Turnover, and Debt to Equity Ratio have influence on stock return in consumer goods industry companies. The reason choosing consumer goods industry companies because this sector isn’t affected significantly against the impact of global crisis.*

*The factors examined in this study is the liquidity with QR, profitability with EPS, avtivity with TATO, and solvability with DER as the independent variable and stock return as the dependent variable.*

*The sample of this research consists of 13 consumer goods industry companies listed in Indonesian Stock Exchange (IDX) from 2015 to 2017. The data used in this secondary data and judgement sampling method is used as sample selections. This research used the multiple regresiion analysis with IBM SPSS 22 Statistic program to examine the data.*

*The result of this study indicates that Quick Ratio has no impact on stock return. Earning Per Share has a positive and significant impact on stock return. Total Asset Turnover has no impact on stock return. Debt to Equity Ratio has no impact on stock return.*

*The next researcher is suggested to use different variables and more variables in this research for better result as the result of this research indicates that the R2 level are relatively weak.*

*Keywords : Quick Ratio, Earning Per Share, Total Asset Turnover, Debt to Equity Ratio, stock return.*