**ABSTRACT**

Steven Hendra/27150218/2019/ *The Effect of Current Ratio, Debt to Equity Ratio,and Return on Asset on Stock Return in Property Company Listed in Indonesian Stock Exchange During Period 2014-2017/ Advisor:* Martha Ayerza Esra, S.E., M.M.

*The property sector is considered to have an important role in contributing to national economic growth and is considered to be the most crisis resistant sector.In fact, oneday this sector is believed to be capable of being a benchmark for economic growth. The development of the property sector and real estate will interest the investors due to the increase in the price of the land and buildings are likely to rise, the supply of land are fixed while demand will always grow in line with the increase of population and the increasing needs of human beings for housing, offices, shopping centers and others.*

*The financial theories underlying this research are signalling theory, agency theory, and asymmetric information.Then, support by various financial ratios, stock return, and references to previous studies to formulate hypothesis.*

*The purpose of this research was to find out The Effect of Current Ratio, Debt to Equity Ratio,and Return on Asset on Stock Return in Property Company Listed in Indonesian Stock Exchange During Period 2014-2017. The population of this study is property and real estate companies that have been and are still listed on the Exchange Indonesia Securities 2014-2017 period. The sampling technique with judgment sampling and obtained a sample of 35 companies. The research data collection method uses documentation techniques. The research data were analyzed using multiple linear regression methods with a significance level of 0.05*

*Based on the results of data analysis using partial test (t-test) variable Current Ratio has no effect on stock returns with a regression coefficient of -0.012 and a significance value of 0.539. Debt to Equity Ratio has no effect on stock returns with a regression coefficient of 0.14 and significance of 0.831. Return on Asset has a positive effect on stock returns with a regression coefficient of 2.137 and significance of 0.001. Capability of the independent variable in explaining the variation of the dependent variable is 8.9%, the remaining 91.1% is explained by other variables outside the model.*

*Based on the results of data analysis, the conclusions from this study are that 1 out of 3 hypotheses that already made has been proven to have a positive and significant influence.While 2 of the 3 hypotheses that already made has not been proven to have a significant influence.* *The next research is suggested to use more variables in this study for better result as the result of this study indicates that the R 2 level are relatively weak.*

*Keywords :* *Stock Return*, *Current Ratio, Debt to Equity Ratio, Return on Asset.*