

## **ABSTRACT**

*The aim of the research is to analyzed the impact of the 10 financial ratios ( Current Ratio (CR), Leverage Ratio (LR), Gross Profit Margin (GPM), Operating Profit Margin (OPM), Inventory Turn Over (ITO), Total Assets Turn Over (TATO), Return on Investment (ROI), Return on Equity (ROE), Price Earning Ratio (PER) dan Price Book Value (PBV) ) to stock return of consumer goods company which is listed in Indonesian Stock Exchange, either partially and simultaneously.*

*The object of this research is all of the consumer goods company enlisted in Indonesian Stock Exchange (ISX) since 2006 – 2008. This research use a purposive sampling with prescribed criteria is publish the financial statement and have a list of stock price during observation year. The sampel has taken to observated by 26 consumer goods company.*

*The result of this research give that simultaneously financial ratios (CR, LR, GPM, OPM, ITO, TATO, ROI, ROE, PER dan PBV) have the significant influence to the stock return. And partially, ROI and ROE have the significant influence to the stock return, which ROI have negative influence to stock return and ROE have positif influence to srock return. This research explain that profitability ratio have dominant influence to the stock return.*

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*Keywords : Financial Ratio, Stock Return, Consumer Goods Company*