

## **ABSTRACT**

Research on stock returns has been done in many countries and in many aspects, but research stock returns in Indonesia is still limited. Results of previous studies also have many differences. This study aimed to examine the effect of ROA, EPS and DER on stock returns LQ45.

This study uses financial ratios by proxy ROA, EPS and DER on stock returns LQ45. Sample study is LQ45 companies listed on the Indonesian Stock Exchange (BEI) 2011-2013. Data collection research using purposive sampling. Data obtained totaling 60 observations. This study used multiple linear regression to generate the data.

The results showed that the DER effect on stock returns, while ROA and EPS has no effect on stock returns.

**Keywords:** Return on Assets (ROA), Earning per Share (EPS), Debt to Equity Ratio (DER) and Stock Return.