

ABSTRACT

PT Garuda Indonesia Tbk was a company belonging his country who did IPO in 2011. But, along with growth of air transport consumer this company have to loss the net icome which finnaly make the dividend that have to pay to country and investor go down. This research aims to know impact of Return on Assets, Return on Equity, and Debt to Equity Ratio to stock return PT Garuda Indonesia Tbk period 2011-2014. Types of data on this research was secondary data like financial report, various literature, and documents. The method in this research is descriptive and verifivative. The variable in this research are ROA (X1), ROE (X2), DER (X3) and stock return (Y). This research use multiple regression analysis technique using classics assumption test (normality test, multikolienaritas test, heteroskadastisitas test, autocorrelation test).

The result of this research concluded the highest ROA value of PT garuda Indonesia Tbk is 2,78% and the lowest value is -5,63%. The highest ROE value of PT garuda Indonesia Tbk is 7,01% and the lowest value is -16,63%. The highest DER value of PT garuda Indonesia Tbk is 238,25% and the lowest value is -124,68%. the highest stock return of PT garuda Indonesia Tbk is 33,73% and the lowest value is -20%

The result of statistic analysis shows that ROA, ROE, DER it does not affect simultaneously to stock return. Partially the independent variable it not affect the stock return. An independent variable in this research is affect 25,2% the movement of dependent variable.

Keywords: ROA, ROE, DER, Stock Return.