**_ABSTRACT_**

*Investors choose to keep their money in the form of stock of a company with a good return. Companies with good stock returns and good financial performance, may cause investors to buy their stock.*

*Liquidity ratios, such as Current Ratio and Quick Ratio, illustrate the company's capability to pay the short term financial obligation. Solvency Ratio illustrates the company's ability to pay their debt obligations, which consist of DER, TIE, and EBITDA. Profitability ratios is used to measure the company's ability to produce benefit in the form of profit or economic value, such as ROA and ROE.*

*This research aim to analyze how much the effects of liquidity ratio, solvency, and profitability ratio on stock returns. This type of research is quantitative by using the population of all companies in the construction industry sub-sectors listed on the Indonesia Stock Exchange in 2010-2014. The sampling technique uses purposive sampling which resulted in 6 companies. As the sample, This research uses panel data regression analysis.*

*From the research obtained* $F_{count}$ *at 0.1640 while* $F_{table(df\ 5;21;0.05)}$ *of 2.68.* $F_{count} < F_{table}$, *0.1640 <2.68, it means that* $H_0$ *accepted.*

*Simultaneously, independent variables have a positive influence but not significantly to dependend variable. Partially, Current Ratio have a positive and no significant effect to the stock returns, Debt to Equity Ratio variable has a positive and no significant effect to the stock returns, and the ROE analysis has a positive and no significant effect to stock returns.*

*Keywords: Current Ratio, Debt to Equity Ratio, Return On Assets, Stock Return*