# *ABSTRACT*

*Stock liquidity is one of the company's performance indicators. Stocks that have high liquidity are stocks that are most interested by investors because stocks that have high liquidity usually are stock of companies that have good performance. And companies that have good performance will be more profitable for investors.*

*The purpose of this study is to analyze the influence of Return on Asset (ROA), Current Ratio (CR), Debt to Equity Ratio (DER), and firm size to stock liquidity of LQ 45 non bank company period 2011 to 2016. This research used secondary data of LQ 45 non banking companies period 2011 to 2016. The data obtained from financial statement and fact book on Indonesia Stock Exchange.*

*The population in this study is non-banking companies LQ 45 index period 2011 to 2016. The sampling method on this research is purposive sampling and obtained 15 LQ 45 non banking companies period 2011 to 2016. Data analysis method in this esearch is panel data regression analysis using software Eviews 9 version.*

*The result showed that Simultaneously, Return on Assets (ROA), Current Ratio (CR), Debt to Equity Ratio (DER), and firm size have a significant influence on stock liquidity. But partially, profitability that measured by Return on Asset (ROA) has a negative but not significant effect on stock liquidity. Liquidity that measured by Current Ratio (CR) has a negative and significant effect on stock liquidity. Solvency that measured using Debt to Equity Ratio (DER) has a negative and significant effect on stock liquidity. Firm size that measured by LN to Total Asset has a positive but not significant effect on stock liquidity.*

*Based on the results of this study, for companies that want to improve the liquidity of the company's stock then can maintain or press the DER value to keep it low.*



**Keyword :** *profitabillity, liquidity, solvability, firm size, liquidity of stock*