**Abstract**

In this paper, Book to Market, Total Asset Turnover and Current ratio are used as fundamental factor affecting the Stock return. Using multiple regression method, these ratios are analyzed to determine which financial factor effects stock return. The result shows that Book to Market, Total Asset Turnover and Current ratio give significant effect to Stock return. This result explains that these financial ratios are indeed useful in making decision on investment and have same level of interest with other ratios.