

## INTISARI

Tujuan dari penelitian ini adalah untuk menguji pengaruh rasio keuangan yang terdiri dari *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Total Asset Turn Over* (TATO), *Return On Asset* (ROA), *Earning Per Share* (EPS) terhadap *Return* saham pada perusahaan *Real Estate* dan *Property* yang terdaftar di BEI periode 2011-2015.

Pengambilan sampel ini menggunakan metode *Purposive Sampling*, dan didapat 6 perusahaan *Real Estate* dan *Property* yang digunakan sebagai sampel dengan periode pengamatan selama tahun 2011-2015. Sumber data sekunder dalam penelitian ini berasal dari Bursa Efek Indonesia. Teknik analisis yang digunakan dalam penelitian ini yaitu analisis linier berganda.

Berdasarkan hasil analisis secara parsial menunjukkan *Total Asset Turn Over* dan *Earning Per Share* berpengaruh signifikan terhadap *Return* saham, sedangkan *Current Ratio*, *Debt to Equity Ratio*, *Return On Asset* tidak berpengaruh signifikan terhadap *Return* saham. Koefisien determinasi sebesar 63%, artinya variabel perubahan *Return* saham yang dapat dijelaskan oleh variabel CR, DER, TATO, ROA, EPS sebesar 63%, sedangkan sisanya sebesar 27% dijelaskan oleh variabel lain yang tidak dimasukkan dalam model regresi ini. *Total Asset Turn Over* memiliki pengaruh dominan terhadap *Return* saham dengan koefisien determinasi parsial yang paling besar yaitu 3%.

Kata Kunci : Rasio keuangan, *Return* saham, regresi linier berganda.

## ABSTRACT

*This research is meant to test the influence of financial ratio which consist of Current Ratio (CR), Debt to Equity Ratio (DER), Total Asset Turnover (TATO), Return on Asset (ROA), Earning per Share (EPS) to the Stock Return at Real Estate and Property companies which are listed in IDX in 2011-2015 periods.*

*The sample collection has been carried out by using purposive sampling and 6 Real Estate and Property Companies have been obtained as samples with the observation periods during 2011-2015. The source of secondary data of this research has been obtained from Indonesia Stock Exchange. The analysis technique has been done by using multiple linear analysis.*

*Based on the result of partial test shows that Total Asset Turnover and Earning per Share have significant influence to the stock return, meanwhile Current Ratio, Debt to Equity Ratio, Return on Asset do not have any significant influence to the stock Return. The determination coefficient is 63% it means that the variable changes of stock return are explained by the variables of CR, DER, TATO, ROA, EPS are 63%, meanwhile the remaining 27% is explained by other variables which are not included in the regressions model. Total Asset Turnover variable has dominant influence to the stock return in which its partial coefficient determination is the largest i.e. 3%.*

*Keywords: Financial Ratio, Stock Return, Multiple Linear Regressions.*