

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh rasio keuangan terhadap return saham. Dalam penelitian ini Likuiditas diukur dengan *Current Ratio* (CR), Profitabilitas diukur dengan *Debt Equity Ratio* (DER), *Leverage* diukur dengan *Return on Assets* (ROA), dan Aktivitas diukur dengan *Total Assets Turn Over* (TATO).

Jenis penelitian ini adalah penelitian kuantitatif. Pemilihan sampel menggunakan metode *purposive sampling*, yaitu pemilihan sampel dengan kriteria-kriteria yang telah ditentukan sehingga didapatkan sebanyak 64 sampel data dari 16 perusahaan *Real Estate and Property* yang terdaftar di Bursa Efek Indonesia selama tahun 2017-2021. Teknik analisis data yang digunakan adalah regresi linier berganda dengan menggunakan program SPSS versi 21.

Hasil penelitian menunjukkan bahwa *Debt Equity Ratio* (DER) berpengaruh positif signifikan terhadap *return* saham, sedangkan *Current Ratio* (CR), *Return on Assets* (ROA) dan *Total Assets Turn Over* (TATO) berpengaruh negatif terhadap *return* saham, pada perusahaan *Real Estate and Property* yang terdaftar di Bursa Efek Indonesia (BEI) tahun 2017-2021.

Kata Kunci: Likuiditas, Profitabilitas, *Leverage*, Aktivitas, *Return* Saham

ABSTRACT

This research aimed to find out the effect of financial ratios on stock return. While liquidity was measured by Current Ratio (CR), profitability was measured by Debt Equity Ratio (DER), leverage was measured by Return on Assets (ROA), and activity was measured by Total Assets Turn Over (TATO).

The research was quantitative. Furthermore, the data collection technique used purposive sampling, in which the sample was based on certain criteria. In line with that, there were 64 data samples from 16 Real Estate and Property companies that were listed on the Indonesia Stock Exchange during 2017-2021. Moreover, the data analysis technique used multiple linear regression with SPSS (Statistical Product and Service Solution) 21.

The research result concluded that Debt Equity Ratio (DER) had a positive and significant effect on the stock return of Real Estate and Property companies that were listed on the Indonesia Stock Exchange during 2017-2021. On the other hand, Current Ratio (CR), Return on Assets (ROA), and Total Assets Turn Over (TATO) had a negative effect on the stock return of Real Estate and Property companies that were listed on the Indonesia Stock Exchange during 2017-2021.

Keywords: *Liquidity, Profitability, Leverage, Activity, Stock Return*