ABSTRACT

This study was conducted to examine the effect of Current Ratio (CR), Return on Assets (ROA), Debt to Equity Ratio (DER), and Total Asset Turnover (TATO) the stock return the property sector and real estate listed on the Indonesia Stock Exchange period 2013 -2015. Sampling technique used is purposive sampling with criteria (1) periodically presents the financial statements for 2013-2015. (2) It is activately base on the Stock Exchange from 2013 to 2015. Based on these criteria 45 samples were obtained from a total of 50 property and real estate sectors listed in Indonesia Stock Exchange. Data collected from the Indonesian Capital Market Directory (ICMD). The analysis technique used is the statistical analysis, using panel data to examine the effect of the dependent variable and independent variables partially and simultaneously. It also makes the chow test and Hausman. In this study, CR, ROA, TATO, and DER have significant effect on stock returns in the property sector and the real estate.

Keywords: Return Saham (RS), Current Ratio (CR), Return on Assets (ROA), dan Debt to Equity Ratio (DER), Total Asset Turnover (TATO).