

ABSTRACT

R. Agung Laksono Saputro, Effect of Debt To Equity Ratio (DER), Return On Assets (ROA), Net Profit Margin (NPM), and Current Ratio (CR) on Stock Returns in Property and Real Estate Companies Listed on the Indonesia Stock Exchange (IDX) 2015-2019 period. Under the guidance of Aprilina Susandini, S.E., M.SM.

The purpose of this research is to determine the effect of Debt To Equity Ratio (DER), Return On Assets (ROA), Net Profit Margin (NPM), and Current Ratio (CR) partially and simultaneously on Stock Returns in listed Property and Real Estate companies. on the Indonesia Stock Exchange (IDX) for the 2015-2019 period.

This research was conducted in a quantitative descriptive manner using secondary data obtained on the Indonesia Stock Exchange (IDX). The population of this study is as many as 65 property and real estate companies listed on the Indonesia Stock Exchange (IDX). The sampling method obtained as many as 20 companies in accordance with certain criteria. For testing using T test (partial) and F test (simultaneous).

The results of the T test are known that Debt to Equity Ratio partially has a significant effect on Stock Return, while Return On Assets, Net Profit Margin, and Current Ratio partially have no significant effect on Stock Return. While the results of the F test are known to be Debt to Equity, Ratio Return On Assets, Net Profit Margin, and Current Ratio simultaneously have a significant effect on Stock Return.

Keywords: Debt To Equity Ratio (DER), Return On Assets (ROA), Net Profit Margin (NPM), Current Ratio (CR), Stock Return

ABSTRAK

R. Agung Laksono Saputro, Pengaruh *Debt To Equity Ratio (DER)*, *Return On Assets (ROA)*, *Net Profit Margin (NPM)*, dan *Current Ratio (CR)* Terhadap *Return Saham* Pada Perusahaan *Property* dan *Real Estate* yang Terdaftar Di Bursa Efek Indonesia (BEI) Periode 2015-2019. Di bawah bimbingan Aprilina Susandini, S.E., M.SM.

Tujuan penelitian ini adalah untuk mengetahui pengaruh *Debt To Equity Ratio (DER)*, *Return On Assets (ROA)*, *Net Profit Margin (NPM)*, dan *Current Ratio (CR)* secara parsial dan simultan terhadap *Return Saham* pada perusahaan *Property* dan *Real Estate* yang terdaftar di Bursa Efek Indonesia (BEI) periode 2015 -2019.

Penelitian ini dilakukan secara deskriptif kuantitatif dengan menggunakan data sekunder yang diperoleh di Bursa Efek Indonesia (BEI). Populasi dari penelitian ini yaitu sebanyak 65 perusahaan perusahaan *Property* dan *Real Estate* yang terdaftar di Bursa Efek Indonesia (BEI). Metode pengambilan sampel diperoleh sebanyak 20 perusahaan yang sesuai dengan kriteria –kriteria tertentu. Untuk pengujian menggunakan Uji T (parsial) dan Uji F (simultan).

Hasil uji T diketahui bahwa *Debt to Equity Ratio* secara parsial berpengaruh signifikan terhadap *Return Saham*, sedangkan *Return On Assets*, *Net Profit Margin*, dan *Current Ratio* secara parsial berpengaruh tidak signifikan terhadap *Return Saham*. Sedangkan hasil Uji F diketahui *Debt to Equity*, *Ratio Return On Assets*, *Net Profit Margin*, dan *Current Ratio* secara simultan berpengaruh signifikan terhadap *Return Saham*.

Kata Kunci : *Debt To Equity Ratio (DER)*, *Return On Assets (ROA)*, *Net Profit Margin (NPM)*, *Current Ratio (CR)*, *Return Saham*