

ABSTRACT

Yuni Dinar Safitri. *The Effect of Debt to Equity Ratio, Return On Equity, Total Asset Turnover, dan Earning Per Share on Stock Return of Real Estate and Property companies listed on the Indonesian Stock Exchange 2011-2014. (under the supervision of Mr. Darmansyah)*

This research purpose to determine the effect of debt to equity ratio, return on equity, total asset turn over and earnings per share on stock return of real estate and property companies listed on the Indonesian Stock Exchange, either simultaneously or partially. The population in this research is a real estate and property companies listed on the Indonesia Stock Exchange during the third period 2011-2014. The total of the sample which used in this study is 25 companies (100 observations). The sampling technique is using purposive sampling. The method analysis used in this study is a model multiple regression analysis. The results of this research in this study indicate (1) debt to equity ratio, return on equity, total asset turn over and earnings per share simultaneously have a significant positive effect on stock return. (2) Partially, debt to equity ratio and earnings per share have a significant positive effect on stock return, and return on equity have a significant negative effect on stock return, while total asset turn over don't have significant effect on stock returns.

Keywords: *Debt To Equity Ratio, Return On Equity, Total Asset Turn Over, Earnings Per Share And Stock Return*