

ABSTRACT

This study aims to examine and analyze the effect of Return on Asset, Debt to Equity Ratio, Total Assets Turnover, and Net Profit Margin to Stock Return on sub-sector trading company listed on the Indonesia Stock Exchange for the period 2012-2016. The analysis method used is Data Panel Regression. The population in this study are all companies included in the trading company sub-sectors listed on the Bursa Efek Indonesia for the period 2012-2016, as many as 32 companies. Determination of the number of samples was carried out using purposive sampling technique and determined by 20 companies. The results of this study showed that TATO had no effect on Stock Return. However, ROA, DER and NPM has a positive effect on Stock Return.

Keywords : Return on Asset, Debt to Equity Ratio, Total Assets Turnover, Net Profit Margin, Stock Return



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ABSTRAK

Tujuan Penelitian ini untuk menganalisis pengaruh *Return on Asset*, *Debt to Equity Ratio*, *Total Asset Turnover* dan *Net Profit Margin* terhadap *return* saham pada perusahaan sub sektor perdagangan besar yang terdaftar di Bursa Efek Indonesia periode 2012 – 2016. Metode analisis yang digunakan adalah metode regresi data panel. Populasi dalam penelitian ini adalah seluruh perusahaan yang termasuk dalam sub sektor perdagangan besar yang terdaftar di BEI periode 2012-2016 sebanyak 32 perusahaan. Penentuan jumlah sampel dilakukan menggunakan teknik *purposive sampling* dan ditetapkan sebanyak 20 perusahaan. Hasil penelitian menunjukkan bahwa TATO tidak berpengaruh terhadap *return* saham. Namun, ROA, DER dan NPM berpengaruh signifikan positif terhadap *return* saham.

Kata Kunci : *Return on Asset*, *Debt to Equity Ratio*, *Total Assets Turnover*, *Net Profit Margin*, *Return Saham*



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