ABSTRACT

The aim of this research is to identify and analyze the determinants of Stock Return in Property and Real Estate Company of Indonesia and Malaysia in the period of 2011-2015. Stock Return is dependent variable in this research, and there are five independent variables that used, which are Debt to Equity Ratio (DER), Rreturn on Asset (ROA), Return on Equity (ROE), Total Asset Turnover (TATO), dan Price Earning Ratio (PER).

Sampling technique used is purposive sampling with criteria as Property and Real Estate Company in Indonesia and Malaysia who provide annual reports on Bloomberg during 2011 through 2015. Obtained by amount sampel as much 66 companies from 128 Property and Real Estate Company in Indonesia and Malaysia during 2011-2015 period. Analyzed with multiple linear regresaion, the data is analyzed using SPSS program.

The result of this study in Indonesia indicate that Debt to Equity Ratio (DER) has negative and insignificant effect on stock return. Return on Asset (ROA) has negative and significant effect on stock return. Return on Equity (ROE) has positive dan significant effect on stock return. Total Asset Turnover (TATO) has positive dan significant effect on stock return. Price Earning Ratio (PER) has negative dan insignificant effect on stock return.

Meanwhile, the result of this study in Malaysia indicate that Debt to Equity Ratio (DER) has no effect on stock return. Return on Asset (ROA) has negative and insignificant effect on stock return. Return on Equity (ROE) has positive dan significant effect on stock return. Total Asset Turnover (TATO) has positive dan significant effect on stock return. Price Earning Ratio (PER) has negative dan significant effect on stock return.

Keywords: **Stock Return, Debt to Equity Ratio (DER), Return on Asset (ROA), Return on Equity (ROE), Total Asset Turnover (TATO), Price Earning Ratio (PER)**