

ABSTRAK

Skripsi dengan judul “Pengaruh *Debt to Equity Ratio* (DER), *Current Ratio* (CR), dan Kepemilikan Institusional (INST) Terhadap *Return* Saham Perusahaan Perbankan yang Terdapat di Bursa Efek Indonesia Periode 2017-2020,” ini ditulis oleh Nurhalimah, NIM. 12406173096, pembimbing Ibu Hj. Amalia Nuril Hidayati, M.Sy.

Saham merupakan surat bukti bahwa kepemilikan atas aset-aset perusahaan yang menerbitkan saham. Dengan memiliki saham suatu perusahaan maka investor akan mempunyai hak terhadap pendapatan dan kekayaan perusahaan. Saham salah satu jenis sekuritas yang cukup populer diperjualbelikan di pasar modal.

Rumusan masalah dalam penelitian ini: (1) Apakah *Debt to Equity Ratio* (DER) berpengaruh terhadap *return* saham perusahaan perbankan yang terdaftar di Bursa Efek Indonesia (BEI) periode 2017-2020? (2) Apakah *Current Ratio* (CR) berpengaruh terhadap *return* saham perusahaan perbankan yang terdaftar di Bursa Efek Indonesia (BEI) periode 2017-2020? (3) Apakah Kepemilikan Institusional (INST) berpengaruh terhadap *return* saham perusahaan perbankan yang terdaftar di Bursa Efek Indonesia (BEI) periode 2017-2020? (4) Apakah *Debt to Equity Ratio* (DER), *Current Ratio* (CR) dan Kepemilikan Institusional (INST) berpengaruh bersama-sama terhadap *return* saham perusahaan perbankan yang terdaftar di Bursa Efek Indonesia (BEI) periode 2017-2020?

Penelitian ini menggunakan pendekatan kuantitatif dan menggunakan jenis penelitian asosiatif dengan teknik analisis uji asumsi klasik dan regresi linier berganda. Data yang dipergunakan yaitu data sekunder diperoleh dari data publikasi Bank BNI, Bank BRI, Bank Mandiri, dan Bank BTN Tahun 2017-2020. Hasil uji ini menggunakan SPSS 16.

Pengujian hipotesis menggunakan uji t yang menunjukkan bahwa: (1) *Debt to Equity Ratio* (DER) berpengaruh negatif dan signifikan terhadap *return* saham, (2) *Current Ratio* (CR) berpengaruh negatif dan signifikan terhadap *return* saham, dan (3) Kepemilikan Institusional (INST) berpengaruh positif dan signifikan terhadap *return* saham. Selanjutnya uji f diketahui bahwa secara bersama-sama (4) *Debt to Equity Ratio* (DER), *Current Ratio* (CR), dan Kepemilikan Institusional (INST) berpengaruh signifikan terhadap *return* saham.

Kata kunci: DER, CR, INST, dan *Return* Saham.

ABSTRACT

The thesis entitled “The influence of Debt to Equity Ratio (DER), Current Ratio (CR), and Institutional Ownership (INST) on Stock Return of Banking Companies Listed on the Indonesia Stock Exchange for the 2017-2020 Period”, was written by Nurhalimah, NIM. 12406173096, supervisor Mrs. Hj. Amalia Nuril Hidayati, M.Sy.

Shares are proof of ownership of the assets of the company that issues shares. By owning shares of a company, investors will have rights to the company's and wealth. Shares are one of the most popular types of securities traded in the capital market.

The formulation of the problem in this study: (1) does the Debt to Equity Ratio (DER) affect the stock returns of banking companies listed on the Indonesia Stock Exchange (IDX) for the 2017-2020 period? (2) does the Current Ratio (CR) affect the stock returns of banking companies listed on the Indonesia Stock Exchange (IDX) for the 2017-2020 period? (3) does INST affect the stock returns of banking companies listed on the Indonesia Stock Exchange (IDX) for the 2017-2020 period? (4) Do Debt to Equity Ratio (DER), Current Ratio (CR), and INST have a joint effect on stock returns of banking companies listed on the Indonesia Stock Exchange (IDX) for the 2017-2020 period?

This study uses a quantitative approach and uses associative research with classical assumption test analysis techniques and multiple linear regression. The data used is secondary data obtained from data published by Bank BNI, Bank BRI, Bank Mandiri and Bank BTN in 2017-2020. The results of this test use SPSS 16.

Hypothesis testing using t test which shows that: (1) Debt to Equity Ratio (DER) has a negative and significant effect on stock returns, (2) Current Ratio (CR) has a negative and significant effect on stock returns, and (3) INST has a positive effect and significant on stock returns. Furthermore, the f test is known that together (4) Debt to Equity Ratio (DER), Current Ratio (CR), and INST have a significant effect on stock returns.

Keywords: DER, CR, INST, and Stock Return.