

ABSTRACT

EFFECT OF LIQUIDITY RATIO, LEVERAGE, ACTIVITIES AND PROFITABILITY OF STOCK RETURN (Studies in LQ 45 company in Indonesia Stock Exchange)

**by:
Nopenda Wati**

The problems discussed in this paper is whether the current ratio (current ratio), leverage ratio (debt to equity ratio), the ratio of activity (total asset turnover), and profitability ratios (return on equity) jointly influence the stock return on firm LQ 45 listed on the Indonesia Stock Exchange?

The purpose of this paper is to determine how much influence the liquidity ratio (current ratio), leverage ratio (debt to equity ratio), the ratio of activity (total asset turnover), and profitability ratios (return on equity) together to share return on firm LQ 45 listed on the Indonesia Stock Exchange.

This research is a causal explanation for explaining the influence between variables through hypothesis testing. The analysis tool is used to test the hypothesis that multiple linear regression analysis.

Based on the research and discussion can be drawn the conclusion that in partial current ratio does not significantly influence the variable Return LQ 45 shares in companies listed on the Indonesian Stock Exchange, so that the first hypothesis is accepted. Variables on Debt Equity Ratio (DER) significantly affects the variable Return LQ 45 shares in companies listed on the Indonesian Stock Exchange, so that the second hypothesis is accepted. Variable Total Asset Turnover (TAT) a positive significant effect on the variable Stock Return on LQ 45 companies listed on the Indonesian Stock Exchange, so the third hypothesis is accepted. Variable Return on Equity (ROE) does not significantly influence the variable Return LQ 45 Shares in companies listed on the Indonesian Stock Exchange, so hypothesis 4 is accepted. Furthermore, together there is the influence of the Current Ratio, Debt to Equity Ratio (DER), Total Asset Turnover (TAT), and Return on Equity (ROE) on stock returns in LQ 45 companies listed in Indonesia Stock Exchange

Keywords: Current Ratio, Debt to Equity Ratio, Total Asset Turnover, Return on Equity, Return of Shares