

## **ABSTRACT**

### **ANALYSIS OF EFFECT OF LIQUIDITY RATIO, ACTIVITIES, PROFITABILITY AND LEVERAGE ON RETURN OF SHARES (Empirical Study In Companies Listed On IDX)**

**by:**

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The purpose of this study was to determine whether there is an effect between liquidity ratios, activity, profitability, and leverage on stock returns.

In this study the sample used is all companies listed on the Indonesia Stock Exchange (IDX) from 2008-2012. The sample used in this study as many as 56 companies. Samples were taken by using purposive sampling method. The analysis model is the model of multiple linear regression analyzes were performed with the aid of a computer program SPSS version 19 for Windows.

Based on test results jointly obtained results that the independent variable is the current ratio (CR), total asset turnover (TATO), return on investment as (ROI) and debt-to-equity ratio (DER) almost influential (marginally significant) on stock returns with 0,058a significance level. Individually CR has no effect on stock returns with a significance level of 0.418, TATO no effect on stock returns with a significance level of 0.324, ROI has no effect on stock returns with a significance level of 0, 328, and DER effect on stock returns with a significance level of 0.047 with a significance alpha which has been assigned as a whole in the amount of 5%.

**Keywords: Current Ratio (CR), Total Asset Turnover (TATO), Return on Investment (ROI), Debt to Equity Ratio (DER) and Return.**