

Abstract

ANALISIS PENGARUH PROFITABILITAS, LIKUIDITAS,  
LEVERAGE, DAN AKTIVITAS TERHADAP RETURN SAHAM PADA  
PERUSAHAAN MANUFAKTUR YANG TERDAFTAR  
DI BURSA EFEK INDONESIA 2012 -2014

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Analysis the effect of Probability, Liquidity, leverage, And Activity On  
Share Return In Manufacturing Companies Registered  
in Indonesia Stock Exchange period 2012-2014

This study was aimed at analyzing the effect of profitability, liquidity, leverage and activity on share return in manufacturing companies registered in Indonesia Stock Exchange period 2012-2014. The population consisted of manufacturing companies in Indonesia Stock Exchange in 2012-2014 and a sample of 14 companies was obtained by using purposive sampling technique. The data were collected by using documentation method to get the data on audited financial report of the companies registered in Indonesia Stock Exchange in 2012-2014. The data analysis technique to test the hypothesis was multiple regression analysis using SPSS for windows of version 18.0. The result showed that (1) profitability has a positive and significant effect on share return, (2) liquidity has a positive no significant effect on share return, (3) leverage has a negative and no significant effect on share return, (4) activity has a negative and no significant effect on share return.

Key Word: Profitability, Liquidity, Leverage, Activity, Share Return