

## **ABSTRACT**

**NICOLAS RAHARJO.** *This research is titled The Effect of Liquidity, Profitability, Capital Structure, and Receivables Turnover on the Stock Return of Property and Real Estate companies listed in Indonesian Stock Exchange on a period of 2012-2016.(Leaded by Mrs. Sri Handayani, SE, MM, M.Ak, CPMA).*

*The purpose of this research is to know influence, Liquidity Influence, Profitability, Capital Structure, and Receivable Turnover on the Stock Return of Property and Real Estate company listed in the Indonesian Stock Exchange on a of period 2012-2016.*

*The type of data used in this study is secondary data, the sample used in this study is 122 company data Property and Real Estate, selected by using purposive sampling technique with consistent data criteria. Analytical methods used with multiple linear regression with statistical analysis tools.*

*The results of this study indicate that simultaneously variable Liquidity, Profitability, Capital Structure and Receivable Turnover significant effect on Stock Return, with a significance value 0.032. While the partial liquidity variables have a significant effect on stock returns with a value 0.040. Partially Profitability have a significant effect on stock returns with a value 0.030. Partially Capital Structure have no significant effect to stock return with value 0,666. Partially Turnover Accounts have no significant effect on stock returns with a value 0,507.*

**Keywords:** *Stock Return, Liquidity, Profitability, Capital Structure, Receivable Turnover*