

ABSTRACT

EVA HAVIANATU SADIAH. *This study is titled the influence of Liquidity, Solvability, Profitability and Activity on the Stock Return of Tekstil and Garmen Industries in the Indonesian Stock Exchange (Bursa Efek Indonesia) on a periode of 2012-2016. (Leaded by Mrs. Sri Handayani, SE, MM, MAK, CPMA).*

The purpose of this study to know influence of Liquidity, Solvability, Profitability and Activity on the Stock Return of Tekstil and Garmen Industries in the Indonesian Stock Exchange (Bursa Efek Indonesia) on a periode of 2012-2016.

The data used is secondary data. The sample are 75 data of Tekstil dan Garmen Industries, choosed by using purposive sampling with criteria consistent data. The analytical method used in multiple liniear regressions with statistical analysis.

The result of this study were showed that simultaneously Liquidity, Solvability, Profitability and Activity variables have significant impact on stock return, with a significance value 0,042. Partially, liquidity variable have a negative significant impact on stock return with a significance value 0,293. Partially, solvability variable have a negative significant impact on stock return with a significance value 0,679. Partially, profitability variable have a negative significant impact on stock return with a significance value 0,179. Partially, activity variable have significant impact on stock return with a significance value 0,040.

Keywords: *Stock Return, Liquidity, Solvability, Profitability, Activity*