

ABSTRACT

SRIWULANDARI, 2017. “ANALYSIS OF EFFECT LIQUIDITY, LEVERAGE, PROFITABILITY, ACTIVITY, SIZE OF COMPANY AND MARKET ASSESSMENT OF SHARE RETURN (Property and Real Estate Industry Listed on BEI 2012-2015)”

A LEADER Sri Handayani, SE, MM, M.Ak

To Expand its business, the Company needs capital. To do is to trade Securities. There are many factor to consider when investing. Both external and uinternal factors. Among other investors should look at Liquidity, Leverage, Profitability, Activity, Company Size and Market Assessment. These factors can be a reference for investors in making investments. This study aims to analyze the effect of Liquidity, Leverage, Profitability, Activity, Company Size and Market Assessment of Stock Return on Property and Real Estate company in 2012-2015.

Population in this research is Property and Real Estate company which listed in Bursa Efek Indonesia in year 2012-2015. The sample was selected using purposive sampling method and 80 samples were obtained. Methods of data analysis using Descriptive Analysis, Classic Assumption Test, Hypothesis Test and Multiple Linear.

The research result obtained that Leverage as measured by Debt to Equity Ratio and Market Appraisal as measured by Price to Book Value influence to Stock Return.

Suggestion from the research is variable which used in subsequent research more varied again, add sample of research and add duration of research, so that result get more maximal again.

Keywords : *Liquidity, Leverage, Profitability, Activity, Size of Company, Market Assessment and Stock Return.*