

## Analisis tingkat likuiditas return dan risiko sistematis saham pada bursa efek Indonesia 2009 - 2012 = Analysis of liquidity level return and systematic risk of stock at Indonesia stock exchanges 2009 - 2012

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### Abstrak

[<b>ABSTRAK</b><br>

Penelitian ini dilakukan untuk mengetahui tingkat likuiditas serta nilai return dan risiko sistematis saham pada perusahaan ndash perusahaan yang terdaftar pada bursa efek periode 2009 sampai 2012 Analisis dilakukan setelah menggolongkan perusahaan berdasarkan tingkat likuiditasnya LMx digunakan untuk menghitung tingkat likuiditas sedangkan beta digunakan untuk menghitung risiko sistematis saham Hasil penelitian menunjukkan sejak 2009 ndash 2012 selalu terjadi peningkatan likuiditas saham ndash saham pada Bursa Efek Indonesia Selain itu dari penelitian ini kita juga dapat mengetahui bahwa nilai average return dari saham ndash saham di Bursa Efek Indonesia selama periode penelitian selalu bernilai positif Penelitian ini juga menunjukkan bahwa tidak terdapat korelasi antara tingkat likuiditas dengan return pada Bursa Efek Indonesia dan juga bahwa terdapat korelasi antara tingkat likuiditas dengan risiko sistematis beta namun tidak terdapat korelasi antara return dengan beta.

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<b>ABSTRACT</b><br>

This study conducted to investigate liquidity rate stock return and systematic risk on listed companies in Indonesia Stock Exchange 2009 2012 Analysis conducted after dividing companies based on their liquidity rate LMx was used to calculate liquidity rate meanwhile beta was used to calculate stock systematic risk Result of this study show that since 2009 until 2012 liquidity rate of stocks in Indonesia Stock Exchange always increase Furthermore from this study also we know that average retun of the stocks at Indonesia Stock Exchange during research period always has positive value This study also shows that there is no correlation between liquidity rate and return at Indonesia Stock Exchange and also there is correlation between liquidity rate and systematic risk beta but there is no correlation between return and beta.;This study conducted to investigate liquidity rate stock return and systematic risk on listed companies in Indonesia Stock Exchange 2009 2012 Analysis conducted after dividing companies based on their liquidity rate LMx was used to calculate liquidity rate meanwhile beta was used to calculate stock systematic risk Result of this study show that since 2009 until 2012 liquidity rate of stocks in Indonesia Stock Exchange always increase Furthermore from this study also we know that average retun of the stocks at Indonesia Stock Exchange during research period always has positive value This study also shows that there is no correlation between liquidity rate and return at Indonesia Stock Exchange and also there is correlation between liquidity rate and systematic risk beta but there is no correlation between return and beta , This study conducted to investigate liquidity rate stock return and systematic risk on listed companies in Indonesia Stock Exchange 2009 2012 Analysis conducted after dividing companies based on their liquidity rate LMx was used to calculate liquidity rate meanwhile beta was used to calculate stock systematic risk Result of this study show that since 2009 until 2012 liquidity rate of stocks in Indonesia Stock Exchange always increase Furthermore from this study also we know that average retun of the stocks at Indonesia

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