

## **ABSTRACT**

### ***THE EFFECT OF PROFITABILITY, LEVERAGE AND LIQUIDITY ON STOCK RETURN***

*(Survey of Mining Companies Listed on the Indonesia Stock Exchange 2015-2020)*

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*The purpose of this study was to determine profitability, leverage and liquidity on stock return in mining companies on the Indonesia Stock Exchange in 2015-2020 and the effect of profitability, leverage and liquidity on stock return in mining companies on the Indonesia Stock Exchange in 2015-2020. The research method used is a quantitative method with a survey approach, while the sampling technique uses purposive sampling. The data collection technique used is secondary data obtained from a literature review, the IDX Indonesia website and other relevant parties. The analysis tool uses panel data regression analysis. The results show that: (1) profitability, leverage, liquidity and stock return have varying values in mining companies on the Indonesia Stock Exchange in 2015-2020 (2) partial profitability has a negative and insignificant effect on stock return (3) leverage partially negative and insignificant effect on stock return, (4) liquidity partially has a positive and significant effect on stock return and (5) profitability, leverage and liquidity simultaneously have a significant effect on stock return.*

*Keywords: profitability, leverage, liquidity, stock return*