

ABSTRAK

Penelitian ini bertujuan untuk mengetahui dan menguji secara empiris apakah Profitabilitas, Likuiditas, dan *Leverage* mempengaruhi *Return* saham.

Jenis penelitian ini adalah kuantitatif. Populasi dalam penelitian ini adalah perusahaan pertambangan yang terdaftar di Bursa Efek Indonesia selama tahun 2018-2021. Dalam penelitian ini menggunakan metode *purposive sampling*, yaitu pemilihan sampel berdasarkan kriteria yang telah ditentukan. Berdasarkan metode yang diperoleh yaitu sebanyak 80 sampel 47 perusahaan pertambangan dan data di ambil dari website Bursa Efek Indonesia. Metode analisis yang digunakan adalah regresi linier berganda.

Hasil dari penelitian menunjukkan bahwa Likuiditas berpengaruh negatif terhadap return saham. Namun, *Leverage* tidak berpengaruh terhadap *return* saham. Disini lain, Profitabilitas berpengaruh positif terhadap *Return* saham

Kata Kunci: Profitabilitas, Likuiditas, *Leverage*, *Return* Saham



ABSTRACT

This research aimed to find out and examine empirically whether profitability, liquidity, and leverage affected stock return.

The research was quantitative. Moreover, the population was 47 mining companies listed on the Indonesia Stock Exchange (IDX) during 2018-2021. The data collection technique used purposive sampling, in which the sample was based on the criteria given. In line with that, there were 80 mining companies listed on the Indonesia Stock Exchange (IDX) as the sample. Furthermore, the data analysis technique used multiple linear regression.

The result concluded that liquidity had a negative effect on the stock return of mining companies listed on the Indonesia Stock Exchange (IDX) during 2018-2021. On the other hand, leverage did not affect the stock return of mining companies listed on the Indonesia Stock Exchange (IDX) during 2018-2021. In contrast, profitability had a positive effect on the stock return of mining companies listed on the Indonesia Stock Exchange (IDX) during 2018-2021.

Keywords: Profitability, Liquidity, Leverage, Stock Return

I certify that this translation is true and accurate, Prepared by a professional translator. This translation is provided on this day 9/1/23

M. Faisal, S.Pd., M.Pd

STIESIA Language Center
Manur Pumpungan 30 Surabaya 60118, Indonesia