

ABSTRACT

The capital market as a means to mobilize funds sourced from communities to various sectors that carry out investments. The main requirement that investors want to be willing to channel their funds through the capital market is a sense of security in their investment. Investors who will invest by buying stock in the capital market and will analyze the condition of the company in advance so that investments made can provide return (return). Gaining return (profit) is the main goal of trading activities of investors in the capital market.

This study aims to analyze the effect of profitability, liquidity and solvency to return saham of mining companies listed on the Indonesia Stock Exchange period of the year. This study aims to analyze the effect of Profitability, Liquidity and Solvency on Stock Return (Study on Mining Companies Listed In Indonesia Stock Exchange 2012-2014 Period).

Sampling technique used in this study is purposive sampling with criteria: (1) Mining companies listed on the Indonesia Stock Exchange from the period 2012-2014 which decreased in a row. Data obtained from the publication of Indonesia stock exchange (IDX). 12 samples were obtained.

The research approach used in this research is descriptive and verifikatif analysis. Statistical analysis used in this research is classical assumption test, regression analysis, correlation analysis, coefficient of determination and hypothesis test using t test and F test and data processing assisted with SPSS 22 program.

Based on the results of the research shows that the return saham in the mining sector in the period 2012-2014 averaged -33%. Partially profitability, liquidity and solvency effect on return saham. While simultaneously Profitability, Liquidity and Solvency have a moderate relationship with the Return saham.

Keywords : Profitability, Liquidity, Solvability and Return Saham