

ABSTRACT

Stock Return is the result obtained from investments made by investors. The growth of the mining sector continues to decline, as can be seen from the growth of exports and stock returns generated by the mining sector in 2011-2015 grew negatively. Profit earnings generated by the company will affect the stock return rate generated by the company that will be given to investors.

This study aims to find out how profitability, leverage, firm size, and stock returns on mining sector companies listed on the Indonesia Stock Exchange in 2011-2015. This study aims to find out how the influence of profitability, leverage, and firm size either simultaneously or partially to stock returns in mining sector companies listed on the Indonesia Stock Exchange in 2011-2015.

Based on its purpose, this research is descriptive verification research is causality and included in quantitative research. The sampling technique used in this research is purposive sampling technique which get 9 sample of research within 5 years so that in can 45 sample unit of mining sector company which listed in Indonesia Stock Exchange in year 2011-2015. The method of analysis used in this research is panel data regression analysis by using Eviews 9 software.

Based on the results of research indicate that profitability, leverage, and firm size simultaneously influence on stock return. Partially leverage and firm size have a positive effect on stock return, whereas partial profitability has no significant effect on stock return.

From the results of this study is expected to be information to take decisions for investors in investing in the mining sector listed on the Indonesia Stock Exchange in the future. For the research company is expected to be information to improve the company's financial performance that can affect the stock return.

Keywords: *Profitability, Leverage, Firm Size, Stock Return*