

# **THE EFFECT OF PROFITABILITY, CAPITAL STRUCTURE, AND LIQUIDITY ON SHARE RETURN**

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## ***ABSTRACT***

*This study aims to examine the effect of profitability, capital structure, and liquidity on stock returns on manufacturing companies listed on the Indonesia Stock Exchange. The population in this study are all manufacturing companies listed on the Indonesia Stock Exchange in the period 2013 to 2015 of 150 companies. Sampling using purposive sampling method, from the method obtained a sample of 89 companies. This research uses multiple linier regression analysis method to test the hypothesis. The results of this study indicate profitability affect the stock return.*

***Keywords :*** Profitability, capital structure, liquidity, stock return.