

ABSTRACT

Stock market price is the price of the shares at a certain time because of the demand and supply of its shares. The price of a stock can increase and decrease depends on the factors that influence it. Stock prices can change quickly in minutes or seconds. Stock price is one of the attractive indicators for investors in investing and buying shares. If the stock continues to decline, investors will not be interested in the company's shares.

In this study the independent variables are profitability, liquidity, leverage, activity, and dividend policy. The dependent variable in this study is the stock price. This study aims to determine the effect of profitability, liquidity, leverage, activity, and dividend policy on share prices in mining sector companies listed on the Indonesia Stock Exchange.

The population in this study are all mining sector companies listed on the Indonesia Stock Exchange in the 2015-2018 period. The sample selection technique uses purposive sampling and 17 companies are included with a period of 4 years so that 68 samples are observed. The analysis technique used in this study is panel data regression analysis using the Eviews 9.0

Based on the results of the study, profitability, liquidity, leverage, activity, and dividend policy simultaneously have a significant effect on stock prices. Partially, profitability has a positive effect on stock prices. Meanwhile, liquidity, leverage, activity and dividend policy do not affect stock prices. For investors who want to invest capital in companies, it is recommended to use the ratio of return on assets in their consideration. This is because the results of this study indicate that return on assets affects stock prices.

Keywords: Profitability, Liquidity, Leverage and Stock Proce