

ABSTRACT

This study aims to examine the effect of financial performance on the stock return either partially or simultaneously. The population in this study is mining company listed on the Indonesia Stock Exchange. The sample was all mining companies listed on the Indonesia Stock Exchange the period 2008-2011. Samples were determined by using purposive sampling. Samples were obtained by 20 companies. Research using multiple regression analysis. The Results showed that simultaneous variables CR, DER, NPM, PBV effect on stock returns. Partially only variable DER and PBV that affect stock returns, whereas variable CR and NPM has no effect on stock returns.

Keywords: Current Ratio, Debt to Equity Ratio, Net Profit Margin, Price to Book Value, Return Stock