

PENGARUH DEBT TO EQUITY RATIO, RETURN ON ASSETS, RETURN ON EQUITY DAN EARNING GROWTH TERHADAP RETURN SAHAM PERUSAHAAN PERTAMBANGAN BATUBARA YANG LISTING DI BURSA EFEK INDONESIA PERIODE 2008 – 2015

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The purpose of this research is to determine the influence of debt to equity ratio, return on assets, return on equity and earning growth partially and simultaneously to stock return of coal mining companies listed on the Indonesia Stock Exchange during the period 2008-2015. The populations in this research are all companies of coal mining industry listed in Indonesia Stock Exchange. Sampling was done by purposive sampling method. Based on the type of data and analysis, this research is quantitative research and the data source used is secondary data. Data collection method used is direct observation method.

Based on multiple linear regression test it can be concluded that debt to equity ratio, return on assets, return on equity have influence to stock return while earning growth have no influence to stock return. Simultaneously, all the independent variables significantly influence the stock return. Based on the coefficient of determination can be concluded that all the independent variables affect the financial performance by 26.92%.

Keywords: Debt to Equity, Return on Assets, Return on Equity, Earning Growth and Stock Return.