

## **Abstract**

Coal mining contributes to state revenue increasing from year to year. In 2011, coal price increases. The coal price hike impact on profit growth in nearly all coal mining companies. But this is precisely inversely proportional to the decline in stock prices concealment of few the coal mining company. This study aimed to examine the effect of return on equity, sales growth, and earnings per share to the stock price. This research was conducted on the company's coal mining sector in the period 2010-2014. The number of samples used were 8 companies using purposive sampling method. This study uses secondary data seen from the financial statements and closing stock prices. The data used were analyzed using panel data regression and using a significance level of 5%. The results showed that the return on equity, earnings per share positive and significant impact on stock prices, while sales growth is not significant positive effect on stock prices.

**Keywords** : return on equity, sales growth, earning per share, stock split.