

ABSTRACT

This study was conducted to examine the influence of Return On Assets (ROA), Price Earning Ratio (PER), Debt to Equity Ratio (DER), Inflation, Exchange rate and World Oil Prices partially and simultaneously to stock returns in coal sub sector companies. This research also aims to formulate the strategy of coal sub sector companies to improve the performance of share return of each company. The samples used in this research are 5 coal sub-companies listed on BEI during 2010 to 2015. So the total data processed in this research is 30. The tool used in this research is panel data regression and classical assumption test.

The results showed that ROA, PER, DER, Inflation, Exchange rate and World Oil Prices simultaneously have a significant effect on stock returns. Variables that have a partial influence is the variable Inflation, Exchange Rate and Oil Prices World

Based on the analysis of stock returns in coal sub sector companies 2010 to 2015, PT. Adaro Energy Tbk. Can represent the coal sub-sector to identify company performance and analyze its strategy. The tool used in formulating strategy is AHP quizoner for SWOT expert and matrix.

Keywords : dari Return On Asset (ROA), Price Earning Ratio (PER), Debt to Equity Ratio (DER), Inflasi, Kurs, Harga Minyak Dunia, Analytical Hierarchy Process, SWOT.