

ABSTRACT

Stock is one of instrument the financial most in demand by investors with hope earn high stock returns. However, to get return from investation stock isn't easy, because risk must borne by investors compare with return which will obtained. Therefore, investors need to analysis company finance performance to earn expected stock returns.

This research intend to determine the influence Profitability Ratio, Free Cash Flow and Leverage Ratio to Stock Return on subsector mining coal company listed on Indonesia Stock Exchange 2012-2016. Data used in this research is obtained from financial report.

Population in this research is subsector mining coal company listed on Indonesia Stock Exchange 2012-2016. Selection technique that sample used is purposive sampling and obtained by 6 subsector mining coal companies in the year 2012-2016. Analysis method of data in this research is multiple linear regression by using SPSS 24 Software.

Based on the result data processing shows simultaneously Net Profit Margin (NPM), Return On Assets (ROA), Economic Value Added (EVA), Market Value Added (MVA), Debt To Equity Ratio (DER) and Debt To Total Assets Ratio (DAR) has an significant effect to Stock Return. While partially, Net Profit Margin (NPM), Return On Assets (ROA) and Debt To Total Assets Ratio (DAR) has an significant effect to Stock Return, while Economic Value Added (EVA), Market Value Added (MVA) and Debt To Equity Ratio (DER) does not take significant effect to Stock Return.

Based on the result of this research, furthermore researchers could reviewing more in about stock return because independent variable in this research only could explain amounted to 73.7% and the remaining 26.3% is explained by other variables are out of this research.

Keywords : NPM, ROA, EVA, MVA, DER, DAR, Stock Return