

ABSTRACT

Stock Return is a benefit obtained from investing in a stock, this is of course basically investors want a guarantee of a high return on the shares they want to invest. The average rate of stock returns in coal sub-sector companies that experienced an up and down movement in coal sub-sector companies during 2015-2019. Due to the fluctuating movement of stock returns, investors will consider the company's financial performance before investing in the company. Therefore, investors really need to know and analyze the factors that affect the rate of stock returns. This study aims to examine the effect of Current Ratio (CR), Debt to Total Assets (DTA), Total Asset TurnOver (TATO) and Company Size (UK) on Stock Returns in coal sub-sector mining companies listed on the Indonesia Stock Exchange (IDX) in 2013, 2015-2019. The data used in the study were obtained from the 2015-2019 annual financial statements (consolidated financial statements). The population in this study are coal sub-sector mining companies listed on the Indonesia Stock Exchange (IDX) in 2015-2019. The data analysis method of this research is panel data regression analysis using Eviews 10 software. Based on the results of simultaneous research, CR, DTA, TATO and UK have an influence on Stock Return. While partially DTA, TATO and UK have no significant effect on Stock Return and only the CR variable has an effect on Stock Return. Based on the results of the research that has been done, the authors would like to provide suggestions for further researchers to use other variables or add other variables that affect Stock Return and replace the object of research in other sector companies or companies listed on the Indonesia Stock Exchange (IDX).

Keywords: Current Ratio, Debt to Total Assets, Total Asset TurnOver and Company Size and Stock Return.