

ABSTRACT

This study aims to determine the influence of Current Ratio (CR), Debt To Equity Ratio (DER), Net Profit Margin (NPM), Return on Assets (ROA) and Total Asset Turnover (TATO) to return stock in mining companies listed on the Stock Exchange at 2012-2014.

The sample was a mining company listed on the Indonesia Stock Exchange in the period 2012-2014 using purposive sampling. There are 30 companies that qualify as research samples. The analysis method used in this research is autocorrelation test, normality test, multiple regression analysis and analysis of goodness models.

Based on the results of the study indicate that the Current Ratio (CR) has no effect on stock returns, Debt To Equity Ratio (DER) has no effect on stock return, Net Profit Margin (NPM) has positive effect on stock return but not significant, Return on Assets (ROA) does not effect on stock returns and Total Asset Turnover (TATO) does not effect on stock returns.

Keywords: Current Ratio (CR), Debt To Equity Ratio (DER), Net Profit Margin (NPM), Return On Asset (ROA), Total Asset Turnover (TATO), stock return