Abstract

Objectives The objective of this research is to find the influence of financial performance which is measured by financial ratio to the stock return in mining industry 2003-2007 periods. Independent variables in this research are four financial ratios PER, DER, ROE, and NPM. Dependent variable is the stock return which is collected quarterly.

Method The research samples which are used in this research are the company who has been running in mining industry and has been registered in the Jakarta Stock Exchange since 2003. Hypotheses testing are conducted by time series used multiple linear regression tested and correlation tested.

Results The result of testing show that financial ratios (PER, DER, ROE, and NPM) has no significant influences to the stock return.

Conclusion After doing the analysis and testing, the writer finds that there is no significant influence to the stock return. Thus, the investor who liked to invest in mining company should find out more about the external factors that can affect the stock return of the company.

Key words

Financial performance, financial ratio, stock return, multiple regression method
PREFACE

This thesis with a title: Analyzing the Influences of Financial Performance to the Stock Return in Mining Industry, was selected and prepared to fulfill the final requirement for a completion of undergraduate degree on Accounting major, School of Accounting, Bina Nusantara International University.

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Writer,

Marilyn Chandra
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