ABSTRACT

Return Shares of PT. Resources Alam Indonesia Tbk in 2013-2014 has decreased, but in 2013-2014 DER declined. In this case DER decline is not accompanied by an increase in the return of its shares, but the return of shares has decreased. Vice versa happens to PT. Medco Energi Internasional Tbk which indicated an increase or decrease in the stock returns as investors assess companies on the company's ability to pay short-term debt (liquidity) which have increased or decreased.

The statistical test used was testing the classical assumption test, multiple linear regression analysis, the correlation coefficient, determination coefficient and hypothesis testing. Obtaining the results of the analysis were processed using SPSS 20.0 software.

The results showed that the Debt to Equity Ratio (DER) 12.3% Significant Impact on stock returns, while liquidity has no significant effect on stock return of 8.1% in mining companies listed on the Stock Exchange 2009-2014 period.

Keywords: Debt To Equity Ratio (DER), Liquidity and Stock Return