A company may use the non-traditional media-blogs to disseminate the company’s information. The more information the company disseminates through blogs, the higher visibility in blog spaces the company may have. This paper tests the association between a firm’s blog exposure and the cross-sectional stock returns. We found that firms with low blog exposure tend to have higher stock returns. This association can’t be explained by reasons that are normally used to explain the associations between traditional media exposure and cross-sectional stock returns, instead it can only be attributed to investors’ limited attention to the subject firms.