

ABSTRACT

This study aims to examine the effect of Return On Assets, Earning Per Share, Debt to Equity Ratio, and Price Earning Ratio on Stock Returns in Transportation and Logistics sector companies listed on the Indonesia Stock Exchange. The research sample is 10 companies in the Transportation and Logistics sector. This study uses secondary data accessed from the official website of the Indonesia Stock Exchange with data used in the time period from 2017 to 2021, using the sample selection method, namely the purposive sampling method. Data collection is done through secondary data. The data analysis technique used in this research is multiple linear regression analysis. The final results of the study show that Return On Assets, Earning Per Share, Debt to Equity Ratio, and Price Earning Per Share simultaneously have a significant effect on Stock Returns. Return On Assets partially has no effect on Stock Returns, and the variables Earning Per Share, Debt to Equity Ratio, and Price Earning Ratio partially have a significant effect on Stock Returns.

Keywords : Return On Asset, Earning Per Share, Debt to Equity Ratio, Price Earning Ratio, Stock Return

ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh *Return On Assets*, *Earning Per Share*, *Debt to Equity Ratio*, dan *Price Earning Ratio* terhadap *Return Saham* pada perusahaan sektor Transportasi dan Logistik yang terdaftar di Bursa Efek Indonesia. Sampel penelitian berjumlah 10 perusahaan sektor Transportasi dan Logistik. Penelitian ini menggunakan data sekunder yang diakses dari *website* resmi Bursa Efek Indonesia dengan data yang digunakan dalam periode waktu dari tahun 2017 sampai dengan tahun 2021, dengan penggunaan metode pemilihan sampel yaitu metode pemilihan sampel *purposive sampling*. Pengumpulan data dilakukan melalui data sekunder. Teknik analisis data yang digunakan dalam penelitian yaitu analisis regresi linier berganda. Hasil akhir dari penelitian menunjukkan bahwa *Return On Asset*, *Earning Per Share*, *Debt to Equity Ratio*, dan *Price Earning Per Share* secara simultan berpengaruh signifikan terhadap *Return Saham*. *Return On Asset* secara parsial tidak berpengaruh terhadap *Return Saham*, dan variabel *Earning Per Share*, *Debt to Equity Ratio*, dan *Price Earning Ratio* secara parsial berpengaruh signifikan terhadap *Return Saham*.

Kata Kunci : *Return On Asset*, *Earning Per Share*, *Debt to Equity Ratio*, *Price Earning Ratio*, *Return Saham*.