

ABSTRACT

Return of shares is the profit for investors that is obtained from the investor's share ownership on the investment obtained, which consists of dividends and capital gains/losses. The return value of the stock reflects an accurate estimate of the value for investors. In stock investments, investors will choose companies that have bright prospects with a high level of profit. Stock returns can provide the value of an investment made. However, stock returns can fluctuate over time and this can be triggered by several factors, both internal and external to the company.

This study aims to provide an explanation of how the influence of each variable profitability, leverage, and earnings per share on return either simultaneously or partially. The phenomenon in this research is the result of case study observations of the research object. The data used in this study is secondary data sourced from the company's annual financial statements from the period 2017 to 2020.

The population in this study is the transportation sector which is listed on the Indonesia Stock Exchange and is included in the Transportation and Logistics Sector Index for the 2017-2020 period. The data collection technique used in this research is purposive sampling based on certain criteria that have been set by the researcher with a total sample of 17 companies. The data that has been obtained in this study were then processed with the statistical application of EViews 10.

Based on the results of research on profitability (ROE), leverage (DER) and earnings per share (EPS) have a simultaneous significant effect on stock returns in the transportation and logistics sectors listed in the 2017-2020 Sectoral Index. Then, partially leverage has an effect on stock returns in transportation and logistics sector companies listed on the 2017-2020 Sectoral Index. Meanwhile, profitability and earnings per share have no effect on stock returns in transportation and logistics sector companies listed in the 2017-2020 Sectoral Index.

The results of the study provide estimates and descriptions of the company's performance in providing benefits to shareholders. In addition, this research is expected to be used as an evaluation material for companies to be able to manage liabilities as efficiently as possible. Then, this research is expected to help investors in making investment decisions.

Keywords: Stock return, profitability, leverage, earnings per share