

**PENGARUH *RETURN ON ASSET* (ROA), *EARNING PER SHARE* (EPS), DAN *DEBT TO EQUITY RATIO* (DER)
TERHADAP *RETURN SAHAM* PERUSAHAAN
PERTAMBANGAN YANG TERDAFTAR DI BURSA EFEK
INDONESIA PERIODE 2018 – 2020**

ABSTRAK

Tujuan penelitian ini yaitu untuk mengetahui bagaimana pengaruh *return on asset* (ROA) terhadap *return* saham, pengaruh *earning per share* (EPS) terhadap *return* saham, dan pengaruh *debt to equity ratio* (DER) terhadap *return* saham perusahaan pertambangan yang terdaftar pada Bursa Efek Indonesia periode tahun 2018 – 2020. Populasi pada penelitian ini sebanyak 52 perusahaan dan diperoleh sampel sebanyak 26 perusahaan dengan metode *purposive sampling*. Metode penelitian yang digunakan yaitu metode kuantitatif. Teknik pengumpulan data menggunakan teknik dokumenter dan data yang digunakan merupakan data sekunder. Hasil penelitian menunjukkan bahwa secara parsial *return on asset* (ROA) berpengaruh positif dan signifikan terhadap *return* saham, *earning per share* (EPS) berpengaruh positif dan signifikan terhadap *return* saham, dan *debt to equity ratio* (DER) berpengaruh negatif dan signifikan terhadap *return* saham perusahaan pertambangan. Hasil penelitian menunjukkan bahwa secara simultan *return on asset* (ROA), *earning per share* (EPS), dan *debt to equity ratio* (DER) berpengaruh signifikan terhadap *return* saham.

Kata kunci : *Return* saham, *return on asset* (ROA), *earning per share* (EPS), *debt to equity ratio* (DER).

EFFECT OF RETURN ON ASSETS (ROA), EARNING PER SHARE (EPS), AND DEBT TO EQUITY RATIO (DER) ON RETURN OF SHARES OF MINING COMPANIES LISTED ON THE INDONESIA STOCK EXCHANGE FOR THE PERIOD 2018 – 2020

ABSTRACT

The purpose of this study is to find out how the effect of return on assets (ROA) on stock returns, the effect of earnings per share (EPS) on stock returns, and the effect of debt to equity ratio (DER) on stock returns of mining companies listed on the Indonesia Stock Exchange in the period in 2018 - 2020. The population in this study was 52 companies and a sample of 26 companies was obtained using the purposive sampling method. The research method used is quantitative method. Data collection techniques using documentary techniques and the data used is secondary data. The results showed that partially return on assets (ROA) had a positive and significant effect on stock returns, earnings per share (EPS) had a positive and significant effect on stock returns, and debt to equity ratio (DER) had a negative and significant effect on company stock returns. mining. The results showed that simultaneously return on assets (ROA), earnings per share (EPS), and debt to equity ratio (DER) had a significant effect on stock returns.

Keywords : *Stock return, return on asset (ROA), earning per share (EPS), debt to equity ratio (DER).*