

## ABSTRAK

Penelitian ini untuk mengetahui pengaruh *debt ratio*, *earning per share*, *return on asset* dan *price earning ratio* terhadap *return* saham pada perusahaan sub sektor plastik dan kemasan yang tercatat di Bursa Efek Indonesia periode 2013-2017. Pemilihan sampel yang digunakan dalam penelitian ini menggunakan metode sampel jenuh sebanyak 8 perusahaan sebagai sampel dari 40 populasi. Data penelitian diperoleh dari Bursa Efek Indonesia. Metode yang lebih tepat digunakan adalah *fixed effect*. Secara parsial menunjukkan bahwa variabel *debt ratio*, *earning per share* dan *return on asset* berpengaruh positif dan signifikan, sedangkan variabel *price earning ratio* secara parsial memiliki pengaruh negatif dan signifikan terhadap *return* saham.

Kata Kunci : *return* saham, *debt ratio*, *earning per share*, *return on asset* dan *price earning ratio*



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## **ABSTRACT**

*This research is to find out the effect of debt ratio, earning per share, return on assets and price earning ratio on stock returns in plastic and packaging sub-sector companies listed on the Indonesia Stock Exchange in the 2013-2017 period. The selection of samples used in this study used the saturated sample method of 8 companies as samples from 40 populations. Research data was obtained from the Indonesia Stock Exchange. The more appropriate method used is fixed effect. Partially indicating that variable debt ratio, earnings per share and return on assets have a positive and significant effect, while variable price earning ratios partially have a negative and significant effect on stock returns.*

*Keywords: Stock returns, debt ratio, earning per share, return on assets and price earning ratio*



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