

## **ABSTRACT**

*Stock returns are profits derived from stock investments, of course when investors ask for a guarantee they will return the high to the shares they want to invest. The average rate of return of shares in the transportation sub-sector companies rose to the transportation sub-sector companies during 2013-2018. Therefore, refunds that will make investors will make an assessment of the company's finances before making an investment. Therefore, investors really need to think about and analyze what factors can affect stock returns.*

*This study aims to examine the effect of Current Ratio (CR), Debt to Equity Ratio (DER), Earning per Share (EPS) and Return on Assets (ROA) on Stock Returns in the transportation sub-sector companies listed on the Indonesia Stock Exchange in 2013- 2018. The data used in this study was obtained from the annual financial statements (consolidated financial statements) for the period 2013-2018.*

*The population in this study are transportation sub-sector companies listed on the Indonesia Stock Exchange. The sample selection technique used was purposive sampling with a research period of 2013-2018. The method of data analysis in this study is panel data regression analysis using Eviews 9.0 software.*

*Based on the results of the study, simultaneously CR, DER, EPS and ROA evaluation of Stock Returns. While CR, DER and ROA have no significant effect on Stock Returns and only EPS variables have a significant positive effect on Stock Return.*

**Keywords:** *Current Ratio (CR), Debt to Equity Ratio (DER), Earning per Share (EPS), Return on Asset (ROA), Stock Returns.*