

ABSTRACT

The transportation sub-sector is one of the industries that develops and contributes to economic development in Indonesia. This study aims to determine the effect of EPS, ROE, DER, inflation and exchange rates simultaneously and partially on stock returns on the transportation sub-sector. In addition, this study also provides recommendations for designing corporate strategies to improve company performance that are expected to increase revenue from the transportation sub-sector. The sample of the company used is 7 transportation sub-sector companies listed on the Stock Exchange in the period 2012-2017. The type of data used is secondary data, time series and cross section using Data Panel Regression.

The results showed that EPS, ROE, DER, inflation and exchange rates simultaneously had a significant effect on stock returns. While the variable that partially influences is inflation. PT Garuda Indonesia (Persero) Tbk. chosen as a representative of the transportation sub-sector whose data is used to identify company performance both from internal using IFAS and external using EFAS, then the data is used for formulating strategies using AHP questionnaires filled in by experts, then mapped into the SWOT matrix.

Keywords: Stock return, IFAS, EFAS, Analytical Hierarchy Process, SWOT