ABSTRAK

ANALISIS PENGARUH DER, EPS, ROA, ROE, DAN ROI TERHADAP *RETURN* SAHAM PADA PERUSAHAAN PERTAMBANGAN PERIODE 2022-2025

Angeliqua Christ Sutanto
Prodi Manajemen Fakultas Bisnis dan Ekonomi
Universitas Sanata Dharma
Yogyakarta
2026

Penelitian ini bertujuan menganalisis pengaruh *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS), *Return On Assets* (ROA), *Return On Equity* (ROE), dan *Return On Investment* (ROI) terhadap *return* saham perusahaan pertambangan periode 2022–2025, baik secara simultan maupun parsial. Populasi penelitian terdiri dari 42 perusahaan pertambangan yang terdaftar di BEI. Sampel ditentukan menggunakan teknik *purposive sampling* dan diperoleh 8 perusahaan. Data dikumpulkan melalui teknik dokumentasi dengan menggunakan data sekunder dari website Bursa Efek Indonesia (www.idx.co.id). Data dianalisis menggunakan uji asumsi klasik, analisis regresi linear berganda, dan koefisien determinasi dengan aplikasi SPSS 26. Hasil penelitian menunjukkan bahwa DER, EPS, ROA, ROE, dan ROI berpengaruh secara simultan terhadap *return* saham. Secara parsial, ROA berpengaruh positif terhadap *return* saham, EPS dan ROE berpengaruh negatif terhadap *return* saham, sedangkan DER dan ROI tidak berpengaruh terhadap *return* saham.

Kata kunci: DER, EPS, ROA, ROE, ROI, *Return* Saham

ABSTRACT

THE INFLUENCE OF DER, EPS, ROA, ROE AND ROI ON STOCK RETURNS IN MINING SECTOR COMPANIES DURING 2022-2025

Angeliqua Christ Sutanto
Management Study Program, Business and Economics Faculty
Sanata Dharma University
Yogyakarta
2026

This study aims to analyze the effect of Debt to Equity Ratio (DER), Earnings Per Share (EPS), Return On Assets (ROA), Return On Equity (ROE), and Return On Investment (ROI) on stock returns of mining companies during the 2022–2025 period, both simultaneously and partially. The population of this study consisted of 42 mining companies listed on the Indonesia Stock Exchange (IDX). The sample was selected using a purposive sampling technique, resulting in 8 companies. Data were collected through documentation techniques using secondary data obtained from the Indonesia Stock Exchange website (www.idx.co.id). The data were analyzed using classical assumption tests, multiple linear regression analysis, and the coefficient of determination with SPSS 26. The results show that DER, EPS, ROA, ROE, and ROI simultaneously affect stock returns. Partially, ROA has a positive effect on stock returns, EPS and ROE have a negative effect on stock returns, while DER and ROI have no effect on stock returns.

Keywords: DER, EPS, ROA, ROE, ROI, *Stock Return*