

*Bachelor Thesis
Management Study Programme
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**ANALYSIS OF FINANCIAL RATIOS IMPACT ON STOCK RETURN OF
AUTOMOTIVE SUB-SECTOR COMPANIES LISTED ON INDONESIA
STOCK EXCHANGE**

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Abstract

The following research is intended to analyze the influence of ROA, ROE, TAT, PER, and DER on stock return of automotive and it's component sub-sector companies listed on Indonesia Stock Exchange. The research technique for this study is data panel regression with 12 sample companies and total of 60 datas.

This study found out that ROA, have a significant and positive impact, ROE with a significant and negative impact, while TAT, PER, and DER do not significantly affect stock return. Investor must pay attention to ROA and ROE of a potential company before doing invesment to ensure capital gain can be achieved. Meanwhile, companies have to focus up on both variables to ensure investors are convinced to do investment on them.

Keywords: *financial management, return saham, return on asset, return on equity, total asset turnover, price to earning ratio, debt to equity ratio, automotive, indonesia stock exchange.*