

## ABSTRACT

*This study aims to determine the factors that influence stock returns, especially Holding Period Return (HPR). The variables used in this study are Return on Assets (ROA), Return on Equity (ROE), Dividend Payout Ratio (DPR), Earning per Share (EPS), Price to Book Value (PBV), and Price Earning Ratio (PER). .*

*The research object used is stocks listed on the IDX30 index in 2017-2022. This study used a purposive sampling method, which is the sample used met the entry criteria for 5 consecutive years, totaling 16 companies. The research method used in this study is Panel Data Multiple Linear Regression Analysis.*

*The results showed that the ROA, ROE, DPR and EPS variables had no effect on stock returns. While the DPR and PBV variables have a negatif effect on stock returns. Then the PER variable has a positive effect on stock prices. And the variables ROA, ROE, DPR, EPS, PBV, and PER have a simultaneous effect on stock returns of 17.3%, where the rest are influenced by other variables not present in this study.*

*Keywords : ROE, ROA, Payout Ratio, EPS, PBV, PER, Stock Return, Holding Period Return*

