

ABSTRACT

Indonesia is currently enjoying a rapid economic growth in which one of the factor that contribute is the growth in investment, with property and real estate subsector as the subsector with the highest trading activity at 2011-2015 period. This study aims to investigate the influence of Return on Investment, Earning Per Share, Price Earning Ratio, and Inflation on property and real estate company stocks return which is listed at Indonesia Stock Exchange on 2011-2015 period partially and simultaneously.

In this research, a calculation on Return On Investment, Earnings Per Share, Price Earning Ratio, and Inflation will be included. This research will evaluate the effect of Return On Investment, Earnings Per Share, Price Earning Ratio, and Inflation on Stock Return.

The Data used in this research is secondary data from each company financial statement that published by Indonesia Stock Exchange from 2011 to 2015. This research uses Descriptive Statistic Method.

Based on the data result, Return On Investment, Earnings Per Share, and Price Earning Ratio has an effect on Stock Return, meanwhile Inflation does not have an effect on Stock Return.

Based on the evaluation of the variables to Stock Return, resulting that these variables, Return On Investment and Earnings Per Share has a positive effect on Stock Return, meanwhile Price Earning Ratio has a negative effect on Stock Return and Inflation does not have an effect on Stock Return. Based on the result of this research, it is best for property and real estate companies to have a high number of Return On Investment and Earnings Per Share statistic to convince the investor to invest their companies.

Keywords: Stock Return, Return On Investment, Earnings Per Share, Price Earning Ratio, Inflation