

ABSTRACT

This study aims to examine the influence of Earning Per Share, Total Assets Turn Over and Inflation to Return Shares either partially or simultaneously. The object of this research is plastic and packaging sub-sector companies listed on Indonesia Stock Exchange 2010-2016.

This research belongs to the type of descriptive verification research is causality. The data used is secondary data and sample selection using purposive sampling found as many as 63 company samples. Data analysis method from this research is panel data regression analysis by using Eviews version 9 software.

The results showed that simultaneously Earning Per Share, Total Assets Turn Over and Inflation have a significant effect on Stock Return. While partially, Earning Per Share and Inflation have a significant positive effect on Stock Return. While Total Asset Turn Over does not affect the Stock Return.

Based on this research, the comp gs per share and inflation in order to increase stock return. For investors in investing should pay attention any is suggested to consider factors that influence stock return such as percentage ratio of earnin to earnings per share. This is because in making investments, investors should be more careful in examining the overall condition of the company and pay attention to all aspects of corporate finance and consider how inflation can affect the condition.

Keywords: Earning Per Share, Total Assets Turn Over and Inflation