

## **ABSTRACT**

Stock certificates are documents as a company properties. If the company earns a profit, each shareholder has the right to share the profits that are distributed or dividends in proportion to his ownership. Shares can also be traded. The selling price can be different from the purchase price, so there is a potential profit and loss in each transaction of the stock . Stock returns consist of capital gains and dividend yields. Capital gain is the difference between the selling price and the purchase price, and the dividend yield is a dividend per share divided by the purchase price of a share.

This research is to achieve Earnings per Share, Return On Assets, and Dividend Payment Ratios on Stock Returns on mining sector companies listed on the Indonesia Stock Exchange for the period 2015-2017.

The method of data collection in this study uses secondary data sources consisting of the annual financial statements of the mining sector listed on the Indonesia Stock Exchange for the period 2015-2017. This study uses purposive sampling with the number of samples used by 14 companies. The analysis method in this study uses panel data regression method with Eviews 10.

Based on the results of testing Earning Per Share, Return On Assets, and Dividend Payout Ratio simultaneously related significantly to Stock Return. Partially it can be concluded that the Income Ratio Per Share and Dividend does not affect the Return of Shares. While Return On Asset has a negative impact on Stock Return.

Based on these results, companies and investors need to pay attention to Return On Assets. So the companies can help shareholders and investors to minimize risks in investing.

*Keywords : Dividend Payout Ratio, Earning Per Share, Return On Asset, Stock Return*