

ABSTRACT

This research is aimed to analyze the influence of Earning Per Share (EPS), Return on Equity (ROE) and Debt to Equity Ratio (DER) towards stocks return in the companies at Jakarta Islamic Index (JII) period 2005-2007. Sharia stocks in Jakarta Islamic Index (JII) are corporations stocks while are in operation not contradiction with Islamic Sharia, either in forms of their products or management.

Sample of this research consist of 17 companies with 51 total observations. But after reduced the outliers, sample of research became 49 observations. Purposive sampling method were used as samples determining method. Hypothesis testing method used is multiple regression analysis.

The result showed only partially Return on Equity (ROE) variables, which has positive affect on stocks returns. While Earning Per Share (EPS) and Debt to Equity Ratio (DER) variables did not affect the stocks returns. The results simultaneously showed that Earning Per Share (EPS), Return on Equity (ROE) and Debt to Equity Ratio (DER) have a positive impact on stock returns.

Keywords : Stock Returns, Earning Per Share (EPS), Return on Equity (ROE), and Debt to Equity Ratio (DER).