ABSTRACT

This study is performed in order to test the influence of Return On Asset (ROA), Debt to Equity Ratio (DER), and Earning Per Share (EPS), of stock returns on companies listed in Jakarta Islamic Index (JII).

The population used in this research is the all sector company listed in the Jakarta Islamic Index (JII) in quarter 1, 2011 until quarter 3, 2016. Sampling technique in this research using purposive sampling method is to be based on a companies that publishes the official financial statements and stock price information over the period of observation. The data were obtained come from the indonesian stock exchange (IDX), Yahoo Finance, and the Company's official website. Analysis tool used in this research is the spss 16.0 progam. Furthermore, to test the effect of independent variable is used multiple linear regression analysis. The samples used in this research were 7 companies in quarter 1, 2011 – quarter 3, 2016.

The results of this research to the conclusion of the financial ratio variables used ROE, DER, and EPS jointly have significant effect on syaria stock returns. The partial resuls of testing used the variable ROE which have positive effect on syaria stock returns. While the variable DER and EPS does not have an influence on syaria stock returns.

Keywords: Return On Equity, Debt to Equity Ratio, Earning Per Share, and Stock Return.