ABSTRACT

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Keywords : *Return* Saham, OPM, ROA, ROI, NOM, ROE, TPM, MRE, *Sale*, NI, NOI, EPS, DPS, PER dan MBR

Shariah stocks are stocks of companies in the operations do not conflict with Islamic law, both the product and its management. Investors can make a significant financial investment in accordance with Islamic law by analyzing the financial performance of companies listing on the Jakarta Islamic Index (JII). This study aims to determine the effect of the financial performance of stock return in the Jakarta Islamic Index (JII) and simultaneously the period 2007-2010 to determine the dominant variables for stock returns.

Object of study is the listing companies on the Jakarta Islamic Index (JII) in the period 2007-2010 and the selection of the sample using purposive sampling method to obtain a sample of 8 companies that remain listing at Jakarta Islamic Index (JII) in the period 2007-2010. In this study data analysis using multiple linier regression models.

From the result of simultaneous analysis with 5% significant level of financial performance as measured by the OPM, ROA, ROI, NPM, ROE, TPM, MRE, Sale, NI, NOI, EPS, DPS, PER dan MBR on stock returns. Ratios in this study could explain the changes in stock returns by 71%, while the remaining 29% is explained by other independent by other independent variables such as CR, DR, PBV, EVA, DER, DTA and others. The predominant variables that affect stock returns is the ROI, this is indicated by the beta coefficient of 6.414. this value indicates that the ROI has a dominant influence on stock returns of listed companies in Jakarta Islamic Index (JII), but the effect variable is negative ROI.