ANALYSIS OF THE INFLUENCE OF EARNINGS PER SHARE, DIVIDEND PAY OUT RATIO AND FINANCIAL LEVERAGE TO RETURN OF SHARIA STOCK IN INDONESIA STOCK EXCHANGE FOR PERIOD OF 2007 – 2009

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ABSTRACT

The purpose of this study are to know effect variables of Earnings Per Share, Dividend Pay Out Ratio and Financial Leverage on return of sharia stock. The sample of the study firms listed in Jakarta Islamic Index in 2007 – 2009. Sample total is 27 firm sample. The result of study with F test between all variable with return of sharia stock indicate that all variable at level 5% no significant effect on sharia stock return.

The result of study with t – test between only variable of Earnings Per Share, Dividend Pay Out Ratio and Financial Leverage with return of stock sharia indicate that nothing variables at level 5% significant effect on sharia stock return.

Keyword: Earnings Per Share, Dividend Pay Out Ratio, Financial Leverage and Return of Sharia Stock.