

## ABSTRAK

**Sendi Juniari 1006143, Pengaruh Profitabilitas dan Nilai Pasar Terhadap Return Saham Pada Perusahaan Yang Terdaftar di *Jakarta Islamic Index* (JII) Pada Bursa Efek Indonesia. Dibawah bimbingan Budhi Pamungkas G, SE, M.Sc**

Penelitian ini dilatarbelakangi menurunnya *return* saham pada perusahaan yang terdaftar di *Jakarta Islamic Index* (JII) di Bursa Efek Indonesia periode 2009-2013. Penelitian ini bertujuan untuk mengetahui gambaran profitabilitas yang diukur dengan *return on equity* (ROE), nilai pasar yang diukur dengan *price to book value* (PBV) dan *return* saham pada perusahaan yang terdaftar di *Jakarta Islamic Index* (JII) pada Bursa Efek Indonesia. Serta untuk mengetahui pengaruh profitabilitas dan nilai pasar pada terhadap *return* saham.

Metode penelitian yang digunakan adalah metode deskriptif dan verifikatif. Dalam penelitian ini dari 30 perusahaan yang terdaftar pada *Jakarta Islamic Index* (JII) diambil 11 perusahaan dengan menggunakan *purposive sampling*. Data yang digunakan data sekunder berupa ROE, PBV, dan *return* saham perusahaan *Jakarta Islamic Index* (JII) di Bursa Efek Indonesia periode 2009-2013. Analisis yang digunakan adalah regresi linear multiple dengan pengujian hipotesis menggunakan uji keberartian regresi dan uji keberartian koefisien arah regresi.

Berdasarkan uji keberartian regresi. Hasil penelitian ini menunjukkan bahwa Profitabilitas (ROE) dan Nilai Pasar (PBV) berpengaruh terhadap *return* saham. Berdasarkan uji keberartian koefisien arah regresi, profitabilitas tidak berpengaruh terhadap *return* saham sedangkan nilai pasar berpengaruh positif terhadap *return* saham.

Kata kunci: Profitabilitas, Nilai Pasar, *Return* Saham.

## **ABSTACT**

***SendiJuniari 1006143, The Influence of Profitability and Market Value Toward Stock Return of the Listed in Jakarta Islamic Index (JII) in Indonesian Stock Exchange. Under the guidance BudhiPamungkas G, SE, M.Sc.***

*This research is based on decreasing of stock return of the companies that is listed in Jakarta Islamic Index (JII) in Indonesian Stock Exchange 2009-2013 period. The purpose of this research was to find out the description of profitability which is measured by return on equity, the description of market value which is measured by price to book value and the description of stock return of the companies that is listed in Jakarta Islamic Index (JII) in Indonesian Stock Exchange. And to fine out the influence of profitability and market value toward stock price*

*Research method implemented in this study is descriptive and verificative method. In this research, from 30 companies that was that used in this research only 11 registered on Jakarta Islamic Index (JII) were selected using purposive sampling. The data used were secondary from ROE, PBV, and stock exchange on companies of Jakarta Islamic Index (JII) in Indonesian Stock Exchange 2009-2013 period. The analysis used multiple linear regressions by used of the significance of the regression test dan the direction of regression coefficient test for the hypothesis tests.*

*Based on the significance of the regression test, the result of this result showed that profitability (ROE) and market value (PBV) have influence on stock result. Based on the direction of regression coefficeints significance tests, the profitability which was measured by return on equity has no influence toward stock return, while the market value which was measured by price to book value has influence toward stock return.*

***Keywords: profitability, market value, stock return***