ABSTRACT

ETI JUBAEDAH, "The Influence of Earning Per Share and The Ratio of Debt on Stock Return In Food & Beverages Company Listed In Indonesian Stock Exchange period 2006-2010" Under the guidance of Isniar Budiarti, SE.,M.Si

Earning per share and a debt ratio of financial ratio to analyze financial performance and growth prospects of a company in the future, so investors interested to invest their capital in hopes of getting a high return.

This research aims to determine the Earning per share, Leverage Ratio and Stock Return, also to know the ifluence of Earning per share and Leverage Ratio on Srock Return to simultaneously and partially on Food & Beverages company.

The method used is descriptive method and verifikatif. While the data used are secondary data that is composed of pooled data is financial statements food & beverages company listed in idx period 2006-2010. Statistical test used is multiple linear regression analysis, the classical assumption test, pearson correlation analysis, coefficient of determination and test the hypothesis that counted manually and using SPSS 18 application for windows.

The results showed that Partially earning per share have a significant effect on stock return whereas leverage ratio (DER) is not significant effect on stock return. Simultaneously, earning per share and leverages ratio have a significant effect on stock return effect give as big as 15,3%, remainder 84,7% *is not research factor.*

***Keywords** :Earning per share, Debt to ratio and stock return*