

## ABSTRAK

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Pengaruh *Return on Asset*, *Return on Equity*, *Earning Per Share*, dan *Debt to Equity Ratio* Terhadap *Return Saham* Serta Tinjauannya Dalam Sudut Pandang Islam (Studi Pada Perusahaan Sub Sektor Kosmetik Dan Barang Keperluan Rumah Tangga Yang Terdaftar di BEI Periode 2017-2021)

100 + xiv halaman, 16 tabel, 6 gambar, dan 1 lampiran

Penelitian ini bertujuan untuk mengetahui pengaruh *Return on Asset* (ROA), *Return on Equity* (ROE), *Earning Per Share* (EPS), dan *Debt to Equity Ratio* (DER) terhadap *Return Saham* Pada Perusahaan Sub Sektor Kosmetik Dan Barang Keperluan Rumah Tangga Yang Terdaftar di Bursa Efek Indonesia (BEI) periode 2017-2021. Penelitian ini menggunakan data sekunder, sampel yang diunduh melalui *website* resmi Bursa Efek Indonesia. Teknik pengambilan sampel menggunakan metode *purposive sampling*. Sampel penelitian terdiri dari 6 perusahaan manufaktur. Analisis data dilakukan dengan pengujian hipotesis baik secara parsial maupun simultan. Teknik metode analisis yang digunakan yaitu analisis regresi data panel dengan tingkat signifikan 5%. Berdasarkan hasil penelitian menunjukkan bahwa secara parsial variabel ROA berpengaruh positif dan signifikan terhadap *return* saham, ROE berpengaruh negatif dan signifikan terhadap *return* saham. Sedangkan EPS dan DER tidak berpengaruh signifikan terhadap *return* saham. Hasil penelitian secara simultan menunjukkan bahwa ROA, ROE, EPS, dan DER berpengaruh terhadap *return* saham.

Dalam sudut pandang Islam perdagangan (jual-beli) saham diperbolehkan. Selama pasar modal menggunakan prinsip-prinsip syariah, emiten memberikan kinerja yang baik, dan menjual produk yang halal, maka perdagangan saham dalam Islam diperbolehkan. Hal tersebut sudah ditetapkan oleh DSN MUI yang tercantum pada Fatwa DSN-MUI No.40/DSN-MUI/2003.

*Keywords* : *Return on Asset* (ROA), *Return on Equity* (ROE), *Earning Per Share* (EPS), *Debt to Equity Ratio* (DER), *Return Saham*

## **ABSTRACT**

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*The Effect Of Return on Asset, Return on Equity, Earning Per Share, dan Debt to Equity Ratio on Stock Return and Review From an Islamic Perspective (Study on Cosmetics and Household Goods Sub-Sector Companies Listed on the IDX for the 2017-2021 Period)*

100 + xiv pages, 16 table, 6 pictures, 1 attachment

*The purpose of this research is to discover about the effect of Return on Assets (ROA), Return on Equity (ROE), Earning Per Share (EPS), and Debt to Equity Ratio (DER) on Stock Returns in Cosmetics And Household Goods Sub-Sector Companies Registered on the Indonesia Stock Exchange (IDX) for the period 2017-2021. This study uses secondary data, meaning that the data collected on the purpose for samples were downloaded data from the official website of Indonesia Stock Exchange. The sampling technique used purposive sampling method. The research sample consisted of 6 manufacturing companies. Data analysis was done by testing the hypothesis either partially or simultaneously. The analytical method used is panel data regression analysis with a significant level of 5%. Based on the results of the research, partially ROA have a positive and significant effect on stock returns, ROE have a negative and significant effect on stock returns. While EPS and DER have not significant effect on stock returns. The results of the study simultaneously show that ROA, ROE, EPS, and DER have an effect on stock returns.*

*In the Islamic view of trade (buying and selling) of shares is allowed. As long as the capital market uses sharia principles, issuers provide good performance, and sell halal products, then stock trading in Islam is allowed. It is already established by the DSN MUI as stated in the DSN-MUI Fatwa No. 40/DSN-MUI/2003.*

**Keywords :** *Return on Asset (ROA), Return on Equity (ROE), Earning Per Share (EPS), Debt to Equity Ratio (DER), Return Saham*