

## ABSTRAK

Fakultas Ekonomi dan Bisnis

Program Studi S-1 Manajemen

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Rosy Afrilianty Syah

120.2017.240

**“Pengaruh Faktor Fundamental dan BI Rate Terhadap Return Saham serta Tinjauannya dari Sudut Pandang Islam (Studi pada Perusahaan Non Keuangan LQ45 yang Terdaftar di Bursa Efek Indonesia Periode 2015-2019)”**

110 + xvii Halaman, 10 Tabel, 3 Gambar, dan 9 Lampiran

### Uraian Abstrak

Penelitian ini dilakukan bertujuan untuk menganalisis pengaruh faktor fundamental dan BI rate terhadap return saham periode 2015-2019. Metode penelitian yang digunakan adalah metode kuantitatif dan menggunakan data sekunder yaitu perusahaan non keuangan lq45 yang tercatat di Bursa Efek Indonesia. Sampel yang digunakan sebanyak 20 perusahaan periode 2015-2019 dengan melalui metode purposive sampling. Metode analisis yang digunakan adalah metode analisis regresi data panel. Hasil yang diperoleh dalam penelitian ini menunjukkan secara simultan faktor fundamental (*Earning Per Share*, *Price Earning Ratio*, Ukuran Perusahaan, *Debt to Equity Ratio*) dan BI Rate berpengaruh terhadap Return saham. Secara parsial *earning per share* tidak berpengaruh secara signifikan terhadap return saham, *price earning ratio* berpengaruh positif dan signifikan terhadap return saham, ukuran perusahaan berpengaruh positif dan signifikan, *debt to equity ratio* tidak berpengaruh secara signifikan terhadap return saham, dan BI rate tidak berpengaruh secara signifikan terhadap return saham. Menurut tinjauan Islam, kegiatan yang berkaitan dengan *Earning Per Share*, *Price Earning Ratio*, Ukuran Perusahaan, *Debt to Equity Ratio*, dan BI Rate serta Return Saham diperbolehkan namun harus sesuai dengan syari'at dan ketentuan Islam.

Kata Kunci: *Return Saham*, *Earning Per Share*, *Price Earning Ratio*, Ukuran perusahaan, *Debt to Equity Ratio*, dan BI Rate.

**ABSTRACT**

**Faculty of Economics and Business**

**S-1 Study Program Management**

**2021**

Rosy Afrilianty Syah

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***“The influence of Fundamental Factors and BI Rate on Stock Returns an  
Islamic Point of View (Studies on the Company's Non-Financial LQ45 Listed in  
Indonesia stock Exchange for the Period of 2015-2019)”***

110 + xvii Pages, 10 Tables, 3 Pictures, and 9 Attachments

***Abstract Description***

*This research aims to analyze the influence of fundamental factors and the BI rate on stock returns for the period of 2015-2019. The research method used is a quantitative method and using secondary data, namely the company's non-financial lq45 listed on the Indonesia stock Exchange. The sample used as many as 20 companies 2015-2019 through purposive sampling method. The method of analysis used is the method of regression analysis of panel data. The results obtained in this study indicate simultaneously the fundamental factors (Earning Per Share, Price Earning Ratio, Firm Size, Debt to Equity Ratio) and the BI Rate effect on stock Returns. Partial earning per share does not significantly influence the stock return, price earning ratio has positive and significant effect on stock returns, firm size has positive and significant effect, the debt to equity ratio does not significantly influence stock returns, and the BI rate did not significantly influence stock returns. According to a review of Islamic, activities related to the Earning Per Share, Price Earning Ratio, the Size of the Company, Debt to Equity Ratio, and the BI Rate and Stock Return are allowed but must comply with Islamic law and regulations.*

*Keywords: Stock Returns, Earning Per Share, Price Earning Ratio, Firm Size, Debt to Equity Ratio, and BI Rate.*