

## ABSTRAK

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**Pengaruh *Current Ratio*, *Return on Asset*, *Debt to Equity Ratio* dan *Total Asset Turnover* terhadap *Return Saham* serta Tinjauannya Dari Sudut Pandang Islam (Studi pada Perusahaan Manufaktur Sektor Industri Barang dan Konsumsi yang Terdaftar di Bursa Efek Indonesia Periode 2013-2017)**

134 halaman + xvi + 11 tabel + 5 gambar + 9 lampiran

### Uraian Abstrak

Tujuan dilakukan penelitian ini adalah untuk mengetahui pengaruh Pengaruh *Current Ratio*, *Return on Asset*, *Debt to Equity Ratio* dan *Total Asset Turnover* terhadap *Return Saham* secara parsial maupun simultan. Metode penelitian yang digunakan adalah metode penelitian kuantitatif dan menggunakan data sekunder yaitu perusahaan pada kategori manufaktur sektor industri barang dan konsumsi yang tercatat di Bursa Efek Indonesia. Sampel yang digunakan sebanyak 19 perusahaan dengan periode tahun 2013-2017 melalui metode *purposive sampling*. Metode analisis yang digunakan adalah teknik analisis regresi data panel dengan tingkat signifikan 5%. Hasil dari penelitian ini menunjukkan secara simultan variabel *Current Ratio*, *Return on Asset*, *Debt to Equity Ratio* dan *Total Asset Turnover* berpengaruh signifikan terhadap *Return Saham*. Selanjutnya secara parsial *current ratio* berpengaruh negatif dan tidak signifikan, *return on asset* berpengaruh positif dan signifikan, *debt to equity ratio* berpengaruh negatif dan signifikan, dan *total asset turnover* berpengaruh positif dan signifikan. Variabel *Return Saham*, *Current Ratio*, dan *Debt to Equity Ratio* dalam perusahaan manufaktur tidak sesuai dengan syariat Islam karena terdapat riba di dalamnya. Sedangkan dua variabel lainnya yaitu *Return on Asset* dan *Total Asset Turnover* dalam perusahaan manufaktur sudah sesuai dengan syariat Islam.

Kata kunci: *Current Ratio* (CR), *Return on Asset* (ROA), *Debt to Equity Ratio* (DER), *Total Asset Turnover* (TATO), *Return Saham*.

**ABSTRACT**

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***The Effect of Current Ratio, Return on Asset, Debt to Equity Ratio, and Total Asset Turnover on Stock Return at the Indonesian Stock Exchange and Review from Perspective of Islam (Study of Manufacturing Companies in the Goods and Consumption Industry Sector Registered on the Indonesia Stock Exchange for the 2013-2017 Period)***

*134 pages + xvi + 11 table + 5 images + 9 attachments*

***Abstract Description***

*The research objective was to determine the effect of Current Ratio, Return on Asset, Debt to Equity Ratio and Total Asset Turnover on Stock Return partially or simultaneously. The research method used is quantitative research methods and using secondary data were taken from manufacturing companies, specializing various the goods and consumption industry which are listed in Indonesia Stock Exchange. 19 companies selected as study sample for the period of 2013 to 2017 based on purposive sampling method. The analysis method of this research used panel data regression with the significance level at 5%. The results of this research showed that simultaneously variable of Current Ratio, Return on Asset, Debt to Equity Ratio and Total Asset Turnover had a significant effect on Stock Return. Partially variable of Current Ratio have negative and insignificant effect, Return on Asset have positive and significant, Debt to Equity Ratio have negative and significant effect, and Total Asset Turnover have positive and significant effect. Stock Return variable, Current Ratio variable, and Debt to Equity Ratio variable in manufacturing companies are not in accordance from perspective of Islam because there is usury in them. While the other two variables are Return on Assets and Total Asset Turnover in manufacturing companies are in accordance from perspective of Islam.*

***Keywords: Current Ratio (CR), Return on Asset (ROA), Debt to Equity Ratio (DER), Total Asset Turnover (TATO) and Stock Return.***