

## ABSTRAK

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**Analisis Pengaruh *Current Ratio* (CR), *Total Asset Turn Over* (TATO), *Debt to Equity Ratio* (DER), *Return On Asset* (ROA), *Earning Per Share* (EPS) dan Inflasi Terhadap *Return Saham Syariah* dan Tinjauannya Dari Sudut Pandang Islam.**

191 + xvi halaman, 13 tabel, 7 gambar, 8 lampiran

Penelitian ini bertujuan untuk menganalisis pengaruh *Current Ratio* (CR), *Total Asset Turn Over* (TATO), *Debt to Equity Ratio* (DER), *Return On Asset* (ROA), *Earning Per Share* (EPS) dan Inflasi Terhadap *Return Saham Syariah* pada perusahaan yang terdaftar di Jakarta *Islamic Index* (JII) dari 2013-2018. Penelitian ini menggunakan data sekunder dari laporan keuangan triwulanan perusahaan sampel. Teknik pengambilan sampel dalam penelitian ini adalah *purposive judgement sampling* dan didapat sampel sejumlah 13 perusahaan. Analisis teknik data yang digunakan dalam penelitian ini adalah statistik deskriptif, regresi data panel dengan tingkat signifikan 5% oleh *E-views* versi 9. Hasil penelitian ini menunjukkan bahwa *Current Ratio* (CR) dan *Total Asset Turn Over* (TATO) berpengaruh positif dan signifikan terhadap *return* saham syariah, sedangkan *Debt to Equity Ratio* (DER), *Return On Asset* (ROA), *Earning Per Share* (EPS) dan Inflasi berpengaruh negatif dan signifikan terhadap *return* saham syariah secara masing-masing. Secara bersama-sama, variabel *Current Ratio* (CR), *Total Asset Turn Over* (TATO), *Debt to Equity Ratio* (DER), *Return On Asset* (ROA), *Earning Per Share* (EPS) dan Inflasi berpengaruh signifikan terhadap *return* saham syariah. Dalam sudut pandang Islam, transaksi jual beli saham di pasar modal memiliki banyak masalah untuk berbagai pihak, selama konsepnya menggunakan prinsip syariah dan nilai-nilai Islam maka investasi saham di pasar modal dibolehkan.

Kata kunci: *Current Ratio* (CR), *Total Asset Turn Over* (TATO), *Debt to Equity Ratio* (DER), *Return On Asset* (ROA), *Earning Per Share* (EPS), Inflasi dan *Return Saham*.

## **ABSTRACT**

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***The Influence Analysis of Current Ratio (CR), Total Asset Turn Over (TATO), Debt to Equity Ratio (DER), Return On Assets (ROA), Earning Per Share (EPS) and Inflation on Sharia Stock Returns and Reviewed by the Viewpoint of Islam.***

191 + xvi halaman, 13 tabel, 7 gambar, 8 lampiran

*The purpose of this research was to analyze the effect of Current Ratio (CR), Total Asset Turn Over (TATO), Debt to Equity Ratio (DER), Return On Assets (ROA), Earning Per Share (EPS) and Inflation on Sharia Stock Returns on companies that registered in the Jakarta Islamic Index (JII) from 2013-2018. This study uses secondary data from the quarterly financial statements of the sample companies. The sampling technique in this study was purposive judgment sampling and obtained a sample of 13 companies. The data analysis technique used in this study is descriptive statistics, panel data regression with a significant level of 5% by E-views version 9. The results of this study indicate that Current Ratio (CR) and Total Asset Turn Over (TATO) have a positive and significant effect on Islamic stock returns, while Debt to Equity Ratio (DER), Return On Assets (ROA), Earning Per Share (EPS) and Inflation have a negative and significant effect on Islamic stock returns respectively. Taken together, the variables Current Ratio (CR), Total Asset Turn Over (TATO), Debt to Equity Ratio (DER), Return On Assets (ROA), Earning Per Share (EPS) and Inflation have a significant effect on sharia stock returns. In the Islamic perspective, the sale and purchase of shares in the capital market has many benefits for various parties, so long as the concept uses sharia principles and Islamic values, investment in shares in the capital market is permitted.*

***Keywords: Current Ratio (CR), Total Asset Turn Over (TATO), Debt to Equity Ratio (DER), Return On Assets (ROA), Earning Per Share (EPS), Inflation and Stock Return.***