

ABSTRAK

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Pengaruh *Current Ratio* (CR), *Total Assets Turnover* (TATO), *Debt To Equity Ratio* (DER), *Earning Per Share* (EPS) dan *Inflasi* terhadap *Return Saham* dan *Tinjauannya* dalam Sudut Pandang Islam (Studi Pada Perusahaan Barang Konsumsi Yang Terdaftar di Bursa Efek Indonesia Periode 2012-2017)

xx halaman + 125 halaman + 12 tabel + 4 gambar + dan 13 lampiran

Penelitian ini bertujuan untuk menganalisis Pengaruh *Current Ratio* (CR), *Total Assets Turnover* (TATO), *Debt To Equity Ratio* (DER), *Earning Per Share* (EPS), dan *Inflasi* Terhadap *Return Saham* dan *Tinjauannya* dari Sudut Pandang Islam (Studi Pada Perusahaan Barang Konsumsi Yang Terdaftar di Bursa Efek Indonesia Periode 2012-2017). Penelitian ini menggunakan data sekunder yaitu laporan keuangan perusahaan barang konsumsi di Bursa Efek Indonesia dari tahun 2012-2017. Teknik pengambilan sample menggunakan metode *purposive judgement sampling method*. Sample pada penelitian ini terdiri dari 32 perusahaan Bursa Efek Indonesia. Teknik Metode analisis yang digunakan adalah regresi data panel dengan tingkat signifikan 5%. Berdasarkan hasil penelitian menunjukkan bahwa pada tahun 2012-2017 variabel *Current Ratio* (CR) berpengaruh positif signifikan terhadap *Return Saham*, *Total Assets Turnover* (TATO) berpengaruh positif signifikan terhadap *Return Saham*, *Debt To Equity Ratio* (DER) berpengaruh negatif signifikan terhadap *Return Saham*, *Earning Per Share* (EPS) berpengaruh positif signifikan terhadap *Return Saham* dan *Inflasi* berpengaruh negatif signifikan terhadap *Return Saham*. Berdasarkan simultan pengaruh CR, TATO, DER, EPS dan *Inflasi* berpengaruh dan signifikan terhadap *return saham*. Dalam Islam menggunakan utang diperbolehkan apabila berdasarkan Al-Qur'an dan Hadits.

Kata Kunci : *Return Saham*, *Current Ratio* (CR), *Total Assets Turnover* (TATO), *Debt To Equity Ratio* (DER), *Earning Per Share* (EPS) dan *Inflasi*.

ABSTRACT

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The Effect of Current Ratio (CR), Total Assets Turnover (TATO), Debt To Equity Ratio (DER), Earning Per Share (EPS) and Inflation On Stock Return and Review of The Islamic Perspective (A Study of The Company Consumer Goods Listed on The Indonesian Stock Exchange and 2012-2017)

xx pages + 125 pages + 12 tabels + 4 pictures + and 13 attachment

This study aims to analyze the effect of Current Ratio (CR), Total Assets Turnover (TATO), Debt To Equity Ratio (DER), Earning Per Share (EPS) and Inflation On Stock Return and Review of The Islamic Perspective (A Study of The Company Consumer Goods Listed on The Indonesian Stock Exchange and 2012-2017). This study uses secondary data, based on the financial statements 2012-2017 period. The sampling technique uses purposive judgment sampling method. The sample in this study consisted of 32 Indonesian Stock Exchange companies. Technique The analytical method used is panel data regression with a significant level of 5%. Based on the results of the study show that the Current Ratio (CR) variable has positive effect on Stock Returns, Total Assets Turnover (TATO) has positive effect on Stock Returns, Debt To Equity Ratio (DER) has negative effect on Stock Return, Earning Per Share (EPS)) variable has positive effect on Stock Returns and Inflation has a negative effect on Stock Returns. Based on the simultaneous influence of CR, TATO, DER, EPS dan Inflation and significant effect on stock return.

Keywords: Return, Stock, Inflation, CR, TATO, DER, EPS