

ABSTRAK

**Fakultas Ekonomi dan Bisnis
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Pengaruh *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Earning per Share* (EPS), *Return on Equity* (ROE), dan Nilai Tukar (Kurs) Terhadap *Return Saham* Pada Perusahaan Manufaktur Yang Terdaftar di BEI Tahun 2013-2017 Serta Ditinjau Dari Sudut Pandang Islam

xvi + 123 Halaman + 13 Tabel + 4 Gambar + 2 Lampiran

Abstrak

Penelitian ini bertujuan untuk mengetahui pengaruh *current ratio* (CR), *debt to equity ratio* (DER), *earning per share* (EPS), *return on equity* (ROE), dan nilai tukar (kurs) terhadap *return saham* pada perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia (BEI) tahun 2013-2017. Penelitian ini menggunakan data sekunder, sampel yang diunduh dari *website* resmi Bursa Efek Indonesia. Teknik emngambilan sampel menggunakan metode *purposive sampling*. Sampel penelitian terdiri dari 23 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 *current ratio*, *debt to equity ratio*, dan *return on equity* berpengaruh positif dan signifikan terhadap *return saham*. Sedangkan *earning per share* dan nilai tukar berpengaruh poistif dan tidak signifikan. Hasil penelitian secara simultan menunjukkan bahwa *current ratio*, *debt to equity ratio*, *earning per share*, *return on equity*, dan nilai tukar (kurs) berpengaruh terhadap *return saham*. Serta ditinjau dari sudut pandang Islam, kegiatan yang dilakukan berkaitan dengan *current ratio*, *debt to equity ratio*, *earning per share*, *return on equity*, dan nilai tukar (kurs) menunjukkan bahwa kegiatan tersebut diperbolehkan namun harus sesuai dengan syari'at dan ketentuan-ketentuan Islam.

Kata Kunci: *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Earning per Share* (EPS), *Return on Equity* (ROE), Nilai Tukar (Kurs), *Return Saham*.

ABSTRACT

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The Effect of Current Ratio (CR), Debt to Equity Ratio (DER), Earning per Share (EPS), Return on Equity (ROE), and Exchange Rate on Stock Return of Manufacturing Companies Listed on Indonesia Stock Exchange (Bursa Efek Indonesia) in 2013-2017 from an Islamic Point of View

xvi + 123 Pages + 13 Tables + 4 Pictures + 2 Attachments

Abstract

The purpose of this research is to discover about the effect of current ratio (CR), debt to equity ratio (DER), earning per share (EPS), return on equity (ROE), and exchange rate on stock return of manufacturing companies listed on Indonesia Stock Exchange (Bursa Efek Indonesia/BEI) year 2013-2017. This research 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 data is collected using purposive sampling method, consists of 23 manufacturing companies. The data analysis is done by hypothesis testing both partially and simultaneously. While the analyzing method uses panel data regression analysis with the significance of 5%. The result on partial data shows that variables of current ratio, debt to equity ratio, and return on equity effects positively and significantly on stock return. While earning per share and exchange rate has effect on stock return. Also, reviewed from the perspective of Islam, activities conducted related to current ratio, debt to equity ratio, earning per share, return on equity, and exchange rate shows that those activities are allowed as long as it is conducted accordingly to syariah.

Key Words: *Current Ratio (CR), Debt to Equity Ratio (DER), Earning per Share (EPS), Return on Equity (ROE), Exchange Rate, Stock Return*