

**ABSTRACT**

*Faculty of Economy and Business  
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*The Effect Of Liquidity, Leverage, Profitability, Inflation and Kurs on Stock Return and Reviewed by the Point of View of Islam*

**Abstract Description**

*The research objective was to determine Liquidity, Leverage, Profitability, Inflation and Currency on Stock Return and Reviewed by the Point of View of Islam partially or simultaneously. The method used in this research is quantitative research methods and using secondary data were taken from Consumer Goods Industry companies, which are listed in Indonesia Stock Exchange. 8 companies selected as study sample for the period of 2008 to 2018 based on purposive sampling method. The analysis method of this research used panel data regression with the significance level at 10%. The results showed variable Liquidity, Leverage, Profitability, Inflation and Kurs simultaneously effect on stock Return. Furthermore, partially, Liquidity has significantly and negatively influence on return stock. Leverage and Profitability have no significantly and negatively influence on return stock. Inflation has significantly and negatively influence on return stock. Kurs has significantly and negatively influence on return stock. in the point of view of Islam that, Liquidity, Leverage, Profitability, Inflation and Kurs fulfilled Islamic syariah..*

*Keywords: Liquidity, Leverage, Profitability, Inflation, Kurs and Return Stock*

## **ABSTRAK**

**Fakultas Ekonomi dan Bisnis  
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**Pengaruh Likuiditas, Leverage, Profitabilitas, Inflasi, dan Nilai Tukar Terhadap Return Saham Serta Tinjauannya Dari Sudut Pandang Islam.**

### **Uraian Abstrak**

Tujuan dilakukan penelitian ini adalah untuk mengetahui Pengaruh Likuiditas, Leverage, Profitabilitas, Inflasi, dan Nilai Tukar Terhadap Return Saham secara parsial maupun simultan. Metode penelitian yang digunakan adalah metode penelitian kuantitatif dan menggunakan data sekunder yaitu perusahaan pada kategori perusahaan Industri Barang Konsumsi yang tercatat di Bursa Efek Indonesia. Sampel yang digunakan sebanyak 8 perusahaan dengan periode tahun 2008-2018 melalui metode purposive sampling. Metode analisis yang digunakan adalah teknik analisis regresi data panel dengan tingkat signifikan 10%. Hasil dari penelitian ini menunjukkan secara simultan variabel Likuiditas, Leverage, Profitabilitas, Inflasi, dan Nilai Tukar berpengaruh signifikan terhadap Return Saham. Selanjutnya secara parsial Likuiditas berpengaruh negatif dan signifikan terhadap return saham. Leverage dan profitabilitas berpengaruh negatif dan tidak signifikan terhadap return saham. Inflasi berpengaruh negatif dan signifikan terhadap return saham. Nilai Tukar berpengaruh negatif dan signifikan terhadap return saham. Dalam sudut pandang Islam bahwa Likuiditas, Leverage, Profitabilitas, Inflasi dan Nilai Tukar memenuhi syariat Islam.

Kata kunci: Likuiditas, Leverage, Profitabilitas, Inflasi, Nilai Tukar dan Return Saham.