

## **ABSTRAK**

**Fakultas Ekonomi dan Bisnis  
Program Studi S-1 Manajemen  
2019**

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**Pengaruh *Current Ratio*, *Return on Assets*, *Debt to Equity Ratio* dan Inflasi Terhadap *Return Saham* dan Tinjauannya Dari Sudut Pandang Islam.**

**125 + xv halaman, 12 tabel, 4 gambar dan 9 lampiran.**

### **Uraian Abstrak**

Tujuan dilakukan penelitian ini adalah untuk mengetahui Pengaruh *Current Ratio*, *Return on Assets*, *Debt to Equity Ratio* dan Inflasi 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 aneka industri yang tercatat di Bursa Efek Indonesia. Sampel yang digunakan sebanyak 12 perusahaan dengan periode tahun 2010-2016 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 Assets*, *Debt to Equity Ratio* dan Inflasi berpengaruh signifikan terhadap *Return saham*. Selanjutnya secara parsial *current ratio* berpengaruh positif dan tidak signifikan, *return on asset* dan *debt to equity ratio* berpengaruh positif dan signifikan, dan inflasi berpengaruh positif dan tidak signifikan. Pasar modal dalam islam diperbolehkan selama aktivitas tersebut sesuai dengan prinsip-prinsip Syariah dan dalam operasional perusahaan itu tidak mengandung hal-hal yang dilarang dalam Islam. Dalam sudut pandang islam, kegiatan investasi diperbolehkan asal yang dilakukan dalam usaha mendekatkan diri kepada Allah SWT.

Kata kunci: *Current Ratio* (CR), *Return on Assets* (ROA), *Debt to Equity Ratio* (DER), Inflasi, *Return Saham*.

## **ABSTRACT**

**Faculty of Economy and Business  
Study Program S-1 Management  
2019**

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***The Effect Of Current Ratio, Return on Asset, Debt to Equity Ratio, and Inflation on Stock Return at the Indonesian Stock Exchange and Review from Perspective of Islam.***

**125 + xv pages, 12 tables, 4 pictures, and 9 attachments.**

### ***Abstract Description***

*The research objective was to determine the effect of Current Ratio, Return On Asset, Debt to Equity Ratio and Inflation 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 industrial sector which are listed in Indonesia Stock Exchange. 12 companies selected as study sample for the period of 2010 to 2016 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 Inflation had a significant effect on Stock Return. Partially variable of Current Ratio have positive and not significant effect, Return on Asset and Debt to Equity Ratio have positive and significant effect, and inflation have positive and not significant effect. Capital markets are permitted as long as these activities are in accordance with Syariah principles and in the operations of the company it does not contain matters issued in Islam. In the Islamic perspective, the original investment activities carried out in an effort to get closer to Allah SWT.*

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