

## ABSTRAK

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**Pengaruh *Current Ratio*, *Total Assets Turn Over*, *Return On Equity*, dan *Debt to Equity Ratio* Terhadap *Return Saham* di Bursa Efek Indonesia dan Tinjauannya dari Sudut Pandang Islam**

136 halaman + xviii halaman + 2 grafik + 11 tabel + 4 gambar + 21 lampiran

### Abstrak

Penelitian ini bertujuan untuk menganalisis pengaruh *Current Ratio*, *Total Assets Turn Over*, *Return On Equity*, dan *Debt to Equity Ratio* terhadap *Return Saham* pada perusahaan manufaktur sektor aneka industri yang terdaftar di Bursa Efek Indonesia periode 2011-2016. Penelitian menggunakan jenis penelitian kuantitatif dan data sekunder yaitu perusahaan manufaktur sektor aneka industri yang listing dari tahun 2011-2016. Teknik penentuan sampel dalam penelitian menggunakan metode *purposive sampling*. Metode analisis yang digunakan untuk melihat pengaruh antara variabel-variabel bebas terhadap variabel terikat adalah analisis regresi linier berganda.

Hasil penelitian menunjukkan bahwa secara simultan variabel CR, TATO, ROE, dan DER berpengaruh signifikan terhadap *Return Saham*. Secara parsial, variabel CR, TATO, ROE, dan DER berpengaruh positif dan signifikan terhadap *Return Saham*. Pasar modal diperbolehkan selama aktivitas tersebut sesuai dengan prinsip-prinsip Syariah dan memberikan *maslahat* (kebaikan) bagi segala pihak yang berada pada Bursa Efek Indonesia. Ketika sebuah perusahaan memiliki harta sebaiknya digunakan dengan baik. Seseorang yang meminjam uang kepada pihak yang memiliki kelebihan dana sebaiknya segera dilunasi pada waktu jatuh tempo. Pada saat perusahaan memiliki keuntungan yang tinggi harus selalu bersyukur atas apa yang diperoleh dengan cara berbagi dengan sesama.

Kata Kunci: *Current Ratio* (CR), *Total Assets Turn Over* (TATO), *Return On Equity* (ROE), *Debt to Equity Ratio* (DER), *Return Saham*.

## **ABSTRACT**

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***The Effect of Current Ratio, Total Assets Turn Over, Return On Equity, and Debt to Equity Ratio on Stock Return at the Indonesian Stock Exchange and Review from Perspective of Islam***

*136 pages + xviii pages + 2 graphs + 11 tables + 4 pictures + 21 enclosures*

### *Abstract*

*This research was purpose to analyze the influence of Current Ratio (CR), Total Assets Turn Over (TATO), Return On Equity (ROE), and Debt to Equity Ratio (DER) on Stock Return of manufacturing companies in various industrial sector which listed on Indonesian Stock Exchange period 2011-2016. The research using quantitative types research and secondary data that is manufacturing companies in various industrial sector listing from 2011-2016. Sample determination technique in this research was using purposive sampling method. The method of analysis used to see the effect of independent variables on the dependent variable is multiple linear regression analysis.*

*The result this research showed that simultaneously variable of Current Ratio (CR), Total Assets Turn Over (TATO), Return On Equity (ROE), and Debt to Equity Ratio (DER) had a significant effect on Stock Return. Partially variable of Current Ratio (CR), Total Assets Turn Over (TATO), Return On Equity (ROE), and Debt to Equity Ratio (DER) have positive and significant effect on Stock Return. Capital markets are permitted as long as these activities are in accordance with Syariah principles and provide benefits for all participants in Indonesian Stock Exchange. When a company has an asset, it should be used properly. When someone lend money from a participant who had excess funds it should be repaid immediately at maturity.*

*When a company has a high profit, it always be gratefull for what its gained by sharing with others who need it.*

**Keywords:** *Current Ratio (CR), Total Assets Turn Over (TATO), Return On Equity (ROE), Debt to Equity Ratio (DER), Return Saham.*