

ABSTRAK

Fakultas Ekonomi dan Bisnis
Program Studi S-1 Manajemen

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Yuni Asriyani

120.2017.282

Pengaruh Net Profit Margin, Return On Assets, Dividend Per Share, Current Ratio, Inflasi dan Tingkat Suku Bunga Terhadap Harga Saham Serta Tinjauannya dari Sudut Pandang Islam (Studi pada Perusahaan LQ45 yang Terdaftar di Bursa Efek Indonesia Periode 2015 – 2020).

Uraian Abstrak

Penelitian ini bertujuan untuk menguji pengaruh *Net Profit Margin, Return On Assets, Dividend Per Share, Current Ratio*, Inflasi dan Tingkat Suku Bunga terhadap Harga Saham pada Bursa Efek Indonesia periode 2015 – 2020. Dalam mencari nilai *Net Profit Margin, Return On Assets, Dividend Per Share* dan *Current Ratio* penelitian ini menggunakan sampel perusahaan yang termasuk dalam Indeks LQ45 yang terdaftar di Bursa Efek Indonesia. Teknik pengambilan sampel dalam penelitian ini adalah *purposive sampling* dan didapat 26 perusahaan. Penelitian ini menggunakan data sekunder. Metode analisis yang digunakan dalam penelitian ini adalah teknik regresi data panel dengan tingkat signifikansi 5%. Hasil dari penelitian ini menyatakan bahwa secara parsial variabel *Return On Assets* dan *Dividend Per Share* berpengaruh positif dan signifikan terhadap harga saham, sedangkan variabel inflasi secara parsial berpengaruh positif tetapi tidak signifikan terhadap harga saham, sedangkan variabel tingkat suku bunga secara parsial berpengaruh negatif dan signifikan terhadap harga saham. Dan variabel *Net Profit Margin* dan *Current Ratio* secara parsial berpengaruh negatif dan tidak signifikan terhadap harga saham. Namun, secara simultan variabel *Net Profit Margin, Return On Assets, Dividend Per Share, Current Ratio*, inflasi dan tingkat suku bunga dapat mempengaruhi harga saham. Secara keseluruhan dalam perspektif Islam bahwa pengaruh *Net Profit Margin, Return On Assets, Dividend Per Share, Current Ratio*, inflasi dan tingkat suku bunga terhadap harga saham sudah memenuhi syariat Islam secara menyeluruh sebagaimana yang tertuang dalam Al-Qur'an dan Hadis.

Kata kunci: *Net Profit Margin, Return On Assets, Dividend Per Share, Current Ratio*, Inflasi, Tingkat Suku Bunga, Harga Saham

ABSTRACT

Faculty of Economics and Business

Undergraduated Program Bachelor of Management

2021

Yuni Asriyani

120.2017.282

The influence of Net Profit Margin, Return On Assets, Dividend Per Share, Current Ratio, Inflation and Interest Rates On the Stock Price and Reviewed by the Viewpoint of Islam (Study of LQ45 Companies Listed on the Indonesian Stock Exchange for the 2015 – 2020 Period).

Abstract Description

This research was conducted aiming to determine the effect of Net Profit Margin, Return On Assets, Dividend Per Share, Current Ratio, Inflation and Interest Rates on Stock Prices on the Indonesia Stock Exchange for the period 2015 – 2020. In finding the value of Net Profit Margin, Return On Assets, Dividends Per Share and Current Ratio this study uses a sample of companies included in the LQ45 Index which are listed on the Indonesia Stock Exchange. The sampling technique in this study was purposive sampling and obtained 26 companies. This study uses secondary data. The analytical method used in this research is panel data regression technique with a significance level of 5%. The research of this study state that partially the Return On Assets and Dividend Per Share variables have a positive and significant effect on stock prices, while the inflation variable partially has a positive but not significant effect on stock prices, while the interest rate variable partially has a negative and significant effect on stock prices. And the variables of Net Profit Margin and Current Ratio partially have a negative and insignificant effect on stock prices. However, simultaneously the variables of Net Profit Margin, Return On Assets, Dividend Per Share, Current Ratio, inflation and interest rates can affect stock prices. Overall, in an Islamic perspective, the influence of Net Profit Margin, Return On Assets, Dividend Per Share, Current Ratio, inflation and interest rates on stock prices has complied with Islamic law as a whole as stated in the Qur'an and Hadith.

Keywords: Net Profit Margin, Return On Assets, Dividend Per Share, Current Ratio, Inflation, Interest Rates, Stock Prices