

ABSTRAK

Tujuan dari penelitian ini adalah untuk menguji pengaruh Return On Asset, Earning Per Share, Current Ratio, Tingkat Suku Bunga dan Inflasi terhadap Return Saham. Penelitian ini dilakukan pada Perusahaan property, real estate dan konstruksi bangunan yang terdaftar di Indeks Saham Syariah Indonesia (ISSI) 2014-2017.

Populasi dalam penelitian ini berjumlah 48 Perusahaan dalam periode tahun 2014 – 2017. Sample diambil menggunakan metode *purposive sampling*. Sample yang memenuhi kriteria sebanyak 12 Perusahaan. Metode analisis data menggunakan analisis Regresi Linier Berganda.

Hasil penelitian ini menunjukkan bahwa *Return On Asset (ROA)*, *Earning Per Share (EPS)*, *Current Ratio (CR)*, dan Tingkat Suku Bunga berpengaruh positif dan tidak signifikan terhadap *Return Saham* sedangkan Inflasi berpengaruh positif dan signifikan terhadap *Return Saham*.

Kata Kunci: Return On Assets (ROA), Earning Per Share (EPS), Current Ratio (CR), Tingkat Suku Bunga, Inflasi.

ABSTRACT

The Purpose of this study is to empirically the effect of Return On Assets, Earning Per Share, Current Ratio, Interest Rates and Inflation on Stock Returns. This research was conducted on property, real estate and building construction companies listed on the 2014-2017 Indonesian Syariah Stock Index (ISSI).

The population in this study amounted to 48 companies in the period 2014-2017. Samples were taken using purposive sampling method. Samples that meet the criteria of 12 companies. Data analysis method uses Multiple Linear Regression analysis.

The results of this study indicate that Return On Assets (ROA), Earning Per Share (EPS), Current Ratio (CR), and Interest Rate have a positive and not significant effect on Stock Returns while Inflation has a positive and significant effect on Stock Returns.

Keywords: Return On Assets (ROA), Earning Per Share (EPS), Current Ratio (CR), Interest Rate, Inflation.