

ABSTRAK

Penelitian ini bertujuan untuk mengetahui Pengaruh Rasio Likuiditas, Profitabilitas, Solvabilitas, Aktivitas Dan Penilaian Pasar Terhadap Return Saham Pada Perusahaan Yang Terdaftar Di Jakarta Islamic Indeks Tahun 2015 – 2019, baik secara parsial maupun simultan. Rasio yang diteliti yaitu: Current Ratio (CR), Return On Assets (ROA), Debt To Equity Ratio (DER), Total Assets Turnover (TATO), dan Earning Per Share (EPS). Populasi dalam penelitian ini adalah Perusahaan Manufaktur yang terdaftar di Jakarta Islamic Indeks (JII) pada tahun 2015 – 2019. Sampel penelitian sebanyak 13 Perusahaan Manufaktur yang diperoleh dengan teknik purposive sampling. Teknik pengumpulan data yang digunakan adalah Studi Kepustakaan dan Dokumentasi Data. Analisis data dilakukan dengan teknik analisis data regresi. Hasil penelitian menunjukkan bahwa secara parsial variabel DER berpengaruh signifikan terhadap Return Saham, sedangkan CR, ROA, TATO dan EPS tidak berpengaruh signifikan. Secara simultan variabel CR, DER, ROE, TATO dan EPS berpengaruh terhadap Return Saham. Variabel CR, DER, ROE, TATO dan EPS dapat menjelaskan Return Saham pada Perusahaan Manufaktur yang terdaftar di Jakarta Islamic Indeks (JII) pada tahun 2015 – 2019 sebesar 20%.

Kata Kunci : *Current Ratio (CR), Return On Assets (ROA), Debt To Equity Ratio (DER), Total Assets Turnover (TATO), Earning Per Share (EPS) dan Return Saham.*

ABSTRACT

This study aims to determine the effect of liquidity ratios, profitability, solvency, activity and market assessment on stock returns in companies listed on the Jakarta Islamic Index 2015 - 2019, either partially or simultaneously. The ratios studied were: Current Ratio (CR), Return On Assets (ROA), Debt To Equity Ratio (DER), Total Assets Turnover (TATO), and Earning Per Share (EPS). The population in this study were manufacturing companies listed on the Jakarta Islamic Index (JII) in 2015 - 2019. The research sample was 13 manufacturing companies obtained by purposive sampling technique. The data collection techniques used were literature study and data documentation. Data analysis was performed using regression data analysis techniques. The results showed that partially the DER variable has a significant effect on Stock Returns, while CR, ROA, TATO and EPS have no significant effect. Simultaneously, the variables CR, DER, ROE, TATO and EPS have an effect on Stock Return. The variables CR, DER, ROE, TATO and EPS can explain the Return of Shares in Manufacturing Companies listed on the Jakarta Islamic Index (JII) in 2015-2019 by 20%.

Keywords: *Current Ratio (CR), Return On Assets (ROA), Debt To Equity Ratio (DER), Total Assets Turnover (TATO), Earning Per Share (EPS) and Stock Return.*