

Abstrak

Izzah, Nigita Aqidatul. 2021. Skripsi. **Pengaruh *Leverage*, Profitabilitas, Likuiditas dan Inflasi terhadap *Return Saham* pada Jakarta *Islamic Indeks (JII)* di Bursa Efek Indonesia (BEI) Periode 2017-2019.** Program Studi Akuntansi, Fakultas Ekonomi, Universitas Panca Marga Probolinggo.

Dilakukannya penelitian ini pada Jakarta *Islamic Indeks* yang terdaftar di Bursa Efek Indonesia dengan tujuan untuk mengetahui pengaruh *Leverage*, Profitabilitas, Likuiditas dan Inflasi terhadap *return saham* terindeks JII secara simultan, parsial antara variabel independen terhadap variable dependen.

Penelitian yang digunakan adalah penelitian deskriptif kuantitatif, dimana peneliti akan mendeskripsikan hasil dari hubungan antara variable bebas dengan variabel terikat dengan tahapan kuantitatif dengan menggunakan SPSS, berupa uji Normalitas, uji asumsi klasik, koefisien determinasi dan pengujian hipotesis.

Penelitian menunjukkan bahwa terdapat pengaruh signifikan antara variabel *Leverage* (DER), Profitabilitas (ROA), Likuiditas (*Current Ratio*) terhadap *return* saham memiliki nilai F_{hitung} 5,184 yang lebih besar dari F_{tabel} sebesar 2,057. Terdapat pengaruh secara parsial antara DER terhadap *return* saham terindeks JII yang memiliki nilai $t_{hitung} > t_{tabel}$ ($3,354 > 1,674$). Terdapat pengaruh secara parsial antara ROA terhadap *return* saham terindeks JII yang memiliki nilai, $t_{hitung} > t_{tabel}$ ($2,117 > 1,674$). Terdapat pengaruh secara parsial antara *Current Ratio* terhadap *return* saham terindeks JII yang memiliki nilai, $t_{hitung} > t_{tabel}$ ($2,124 > 1,674$). Terdapat pengaruh secara parsial antara Inflasi ROA terhadap terhadap *return saham* terindeks JII yang memiliki nilai, $t_{hitung} > t_{tabel}$ ($2,658 > 1,674$).

Kata Kunci : DER, ROA, *Current Ratio*, Inflasi, *Return Saham*

Abstract

This research was carried out on the Jakarta Islamic Index which is listed on the Indonesia Stock Exchange with the aim of knowing the effect of Leverage, Profitability, Liquidity and Inflation on JII index stock return simultaneously, partially between the independent variables and the dependent variable.

The research used is descriptive quantitative research, where the researcher will describe the results of the relationship between the independent variable and the dependent variable with quantitative stages using SPSS in the form of normality test, classical assumption test, coefficient of determination and hypothesis testing.

The study shows that there is a significant influence between the variable Leverage (DER), Profitability (ROA), Liquidity (Current Ratio) on stock return which has an Fcount of 5.184 which is greater than Ftable of 2.057. There is a partial influence between DER on JII indexed stock return which has a value of tcount > ttable (3.354 > 1.674). There is a partial influence between ROA on the JII indexed stock return which has a value, tcount > ttable (2.117 > 1.674). There is a partial influence between the Current Ratio on the JII indexed stock return which has a value, tcount > ttable (2.124 > 1.674). There is a partial influence between ROA inflation on JII indexed stock return which has a value, tcount > ttable (2.658 > 1.674).

Keywords: DER, ROA, Current Ratio, Inflation, Stock Return.