ABSTRACT

THE INFLUENCE OF FINANCIAL LEVERAGE AND FIRM SIZE ON STOCK RETURN ON PT. UNILEVER INDONESIA, TBK

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The purpose of this study was examined the effect of financial leverage and firm size on stock returns PT. Unilever Indonesia, Tbk 2009-2018 period. The independent variable was the financial leverage used DER and firm size. And the dependent variable was stock returns used yield. Sampling methods in this research was purposive sampling and the data used in this research was secondary data. The data analysis technique used multiple linier regression using SPSS 16.00 for windows. The result showed in simultanly the financial leverage and firm size had an effect on stock returns. In partial the financial leverage (DER) had not significant effect on stock returns and the firm size had a significant negative effect on stock returns.

Key words: *financial leverage, Debt to Equity Ratio, firm size, stock returns*

ABSTRAK

PENGARUH *FINANCIAL LEVERAGE DAN FIRM SIZE* TERHADAP *RETURN* SAHAM PADA PT. UNILEVER INDONESIA, TBK

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Penelitian ini menguji pengaruh *financial leverage* dan *firm size* terhadap *return* saham pada PT. Unilever Indonesia, Tbk periode 2009-2018. Variabel independen *financial leverage* yang diproksikan menggunakan DER dan *firm size*. Dan variabel dependen *return* saham *yield*. Metode penentuan sampel pada penelitian ini adalah *purposive sampling* dan data yang digunakan berupa data sekunder. Penelitian ini menggunakan analisis regresi linier berganda menggunakan program SPSS 16.00 *for windows.* Hasil dari penelitian ini menunjukkan secara simultan terdapat pengaruh antara *financial leverage* dan *firm size* terhadap *return* saham pada PT. Unilever Indonesia, Tbk periode 2009-2018. Secara parsial *financial leverage* (DER) berpengaruh tidak signifikan terhadap *return* saham dan *firm size* berpengaruh negatif signifikan terhadap *return* saham.

Kata kunci: *financial leverage, Debt to Equity Ratio, firm size, return* saham