THE EFFECT OF COMPANY PROFITABILITY, LEVERAGE, LIQUIDITY, AND SIZE ON STOCK RETURN

(*Survey on* Food and Beverages Companies Listed on Indonesian Stock Exchange in 2016-2020)

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ABSTRACT

This study aims to determine (1) profitability, leverage, liquidity, company size, and stock return on Food and Beverages Companies listed in Indonesian stock exchange in 2016-2020 (2) the effect of partial profitability, leverage, liquidity, and company size on stock return on Food and Beverages Companies listed in Indonesian Stock Exchange in 2016-2020 (3) effect of profitability, leverage, liquidity, and company size simultaneously on the stock return on Food and Beverages Companies listed in Indonesian Stock Exchange in 2016-2020 In this study, based on purposive sampling , 12 companies were obtained as samples. The research method used is associative with quantitative approach. The analysis used is panel data regression analysis with the Eviews 10 tool. The results of this research show that: : (1) profitability, leverage, liquidity, company size, and stock return have varying values in Food and Beverages companies listed in Indonesian Stock Exchange in 2016-2020 (2) profitability has an significant positive effect on stock return, leverage has an insignificant positive effect on stock return, liquidity has an significant negative effect on stock return, firm size has a negative and insignificant effect on stock return (3) Profitability, Leverage, Liquidity, and Firm Size simultaneously have a significant effect on stock return.

Keywords: Profitability, Leverage, Liquidity, Firm Size, Stock Return

PENGARUH PROFITABILITAS, *LEVERAGE*, LIKUIDITAS, UKURAN PERUSAHAAN TERHADAP *RETURN* SAHAM

(Survei pada Perusahaan Sub Sektor *Food and Beverages* yang Terdaftar di Bursa Efek Indonesia Periode 2016-2020)

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ABSTRAK

Penelitian ini bertujuan untuk mengetahui (1) Profitabilitas, *Leverage*, Likuiditas, Ukuran Perusahaan, dan *return* saham pada perusahaan *Food and Beverages* yang terdaftar di Bursa Efek Indonesia tahun 2016-2020 (2) Pengaruh Profitabilitas, *Leverage*, Likuiditas, Ukuran Perusahaan, secara parsial terhadap *Return* saham pada *Food and Beverages* yang terdaftar di Bursa Efek Indonesia tahun 2016-2020 (3) Pengaruh Profitabilitas, *Leverage*, Likuiditas, Ukuran Perusahaan secara simultan terhadap *Return* saham pada perusahaan *Food and Beverages* yang terdaftar di Bursa Efek Indonesia tahun 2016-2020. Dalam penelitian ini, berdasarkan kriteria *purporsive sampling* diperoleh 12 perusahaan sebagai sampel. Metode penelitian yang digunakan adalah metode asosiatif dengan pendekatan kuantitatif. Teknik analisis data yang digunakan yaitu analisis regresi data panel dengan alat bantu *Eviews* 10. Berdasarkan hasil penelitian dan hasil pengolahan data menunjukkan bahwa : (1) profitabilitas, *leverage*, likuiditas, , ukuran perusahaan, dan *return* saham mempunyai nilai yang bervariasi pada perusahaan *Food and Beverages* yang terdaftar di Bursa Efek Indonesia tahun 2016-2020 (2) profitabilitas berpengaruh positif signifikan terhadap *return* saham, *leverage* berpengaruh positif tidak signifikan terhadap *return* saham, likuiditas berpengaruh negatif signifikan terhadap *return* saham, ukuran perusahaan berpengaruh negatif dan tidak signifikan terhadap *return* saham, (3) Profitabilitas, *Leverage*, Likuiditas, dan Ukuran Perusahaan secara simultan berpengaruh signifikan terhadap *return* saham.

Kata Kunci : Profitabilitas, *Leverage*, Likuiditas, Ukuran Perusahaan, *Return* Saham