

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh profitabilitas (ROA), *market ratio* (EPS), kebijakan dividen (DPR), dan *firm size* (Ln Total Aset) terhadap *return* saham pada perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia (BEI) tahun 2019-2021. Pengambilan menggunakan metode *purposive sampling*. serta diperoleh 45 perusahaan manufaktur dikali 3 tahun sehingga diperoleh sampel sebanyak 135. Jumlah tersebut terdapat 30 data outlier, sehingga sampel pada penelitian ini sejumlah 105. Teknik analisis pada penelitian ini menggunakan analisis linier berganda. Berdasarkan hasil uji parsial diperoleh bahwa profitabilitas (ROA), *market ratio* (EPS), dan *firm size* berpengaruh signifikan terhadap *return* saham. Sedangkan kebijakan dividen (DPR) tidak berpengaruh dan tidak signifikan terhadap *return* saham.

Kata Kunci: Profitabilitas, *Market Ratio*, Kebijakan Dividen, *Firm Size*, *Return Saham*.



ABSTRACT

The purpose of this research is to find out the effect of profitability (ROA), market ratio (EPS), dividend policy (DPR), and firm size (Ln Total Assets) on stock returns in manufacturing companies listed on the Indonesia Stock Exchange (IDX) in 2019-2021. Intake using purposive sampling method. and obtained 45 manufacturing companies multiplied by 3 years so that a sample of 135 was obtained. There were 30 outlier data, so the sample in this study was 105. The analysis technique in this study used multiple linear analysis. Based on the results of the partial test, it was found that profitability (ROA), market ratio (EPS), and firm size have a significant effect on stock returns. While the dividend policy (DPR) has no effect and is not significant on stock returns.

Keywords: Profitability, Market Ratio, Dividend Policy, Firm Size, Stock Return.

