

ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh profitabilitas (ROA), *leverage* (DER) dan ukuran perusahaan (*size*) terhadap harga saham yang diproksikan dengan *return* saham atas laporan keuangan tahunan perusahaan *food and beverage* yang terdaftar di Bursa Efek Indonesia.

Sampel penelitian ini diperoleh menggunakan metode *purposive sampling* pada perusahaan *food and beverage* yang terdaftar di Bursa Efek Indonesia (BEI) periode 2016-2020. Berdasarkan kriteria yang sudah ditentukan maka diperoleh sampel sebanyak 7 perusahaan *food and beverage*. Metode analisis yang digunakan yaitu analisis regresi linier berganda.

Hasil penelitian ini menunjukkan bahwa profitabilitas (ROA) berpengaruh signifikan terhadap harga saham. *Leverage* (DER) berpengaruh tidak signifikan terhadap harga saham. Sedangkan untuk ukuran perusahaan (*size*) berpengaruh signifikan terhadap harga saham.

Kata kunci: profitabilitas, *leverage*, ukuran perusahaan, harga saham

ABSTRACT

The research aimed to examine the effect of profitability (Return on Asset), leverage (Debt Equity Ratio), and firm size (SIZE) on the stock price which was proxy with the stock return of the annual financial statements of Food and Beverage companies listed on the Indonesia Stock Exchange.

The data collection technique used proposive sampling, in which the sample was based on the criteria given. Moreover, the population was Food and Beverage companies listed on The Indonesia Stock Exchange (IDX) in the periods of 2016-2020. Furthermore, based on purposive sampling, there were 7 Food and Beverage companies as the sample. Additionally, the data analysis technique used multiple linear regression.

The research result showed that profitability (Return on Asset) had a significant effect on the stock price. On the other hand, leverage (Debt Equity Ratio) had an insignificant effect on the stock price. In contrast, the firm size (SIZE) had a significant effect on the stock price Food and Beverage companies listed on the Indonesia Stock Exchange.

Keywords: Profitability, Leverage, Firm Size, Stock Price