ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh Ukuran perusahaan, *Leverage*, *Market Value Added* (MVA), *Return on Assets* (ROA), dan *Earning Per Share* (EPS) terhadap Return Saham pada perusahaan sektor consumer *non cyclical* sub sektor makanan dan minuman. Penelitian ini menggunakan metode kuantitatif. Data yang digunakan dalam penelitian ini merupakan data sekunder yang berupa laporan keuangan yang diperoleh dari website www.idx.co.id dan website masing-masing perusahaan. Populasi dalam penelitian ini adalah perusahaan manufaktur sektor *consumer non cyclical* sub sektor makanan dan minuman yang terdaftar di Bursa Efek Indonesia (BEI) periode 2019-2022 sebanyak 17 perusahaan yang diperoleh secara purposive sampling. Metode analisis yang digunakan pada penelitian ini adalah analisis regresi linier berganda dengan software IBM SPSS Statistics 25. Hasil penelitian ini menunjukkan bahwa secara parsial variabel Ukuran perusahaan, *Market Value Added*, dan *Return on assets* berpengaruh signifikan terhadap return saham sedangkan variabel *Leverage* dan *Earning Per Share* tidak berpengaruh terhadap return saham. Secara simultan, Ukuran perusahaan, *Leverage*, *Market Value Added*, *Return on Assets*, dan *Earning Per Share* berpengaruh terhadap return saham.

Kata Kunci: Ukuran perusahaan, Leverage, Market Value Added, Return on Assets, Earning Per Share, Return Saham.

ABSTRACT

This study aims to determine the effect of company size, leverage, market value added (MVA), return on assets (ROA), and earnings per share (EPS) on stock returns in consumer non-cyclical companies in the food and beverage sub-sector. This research uses quantitative methods. The data used in this study is secondary data in the form of financial reports obtained from the website www.idx.co.id and the websites of each company. The population in this study were manufacturing companies in the consumer non-cyclical sector in the food and beverage sub-sector which were listed on the Indonesia Stock Exchange (IDX) for the 2019-2022 period, as many as 17 companies obtained by purposive sampling. The analytical method used in this study is multiple linear regression analysis with IBM SPSS Statistics 25 software. The results of this study indicate that partially the variables Firm Size, Market Value Added, and Return on Assets have a significant effect on stock returns while the Leverage and Earning Per Share variables no effect on stock returns. Simultaneously, company size, leverage, market value added, return on assets, and earnings per share affect stock returns.

Keywords*: company size, leverage, market value added (MVA), return on assets (ROA), and earnings per share (EPS) on stock returns*