ABSTRAK

Penelitian ini bertujuan untuk mengetahui dan menganalisis pengaruh pengungkapan *Corporate Social Responsibility,* Profitabilitas, *Leverage, Firm Size* dan *Investment Decisions* terhadap *Return* Saham. Data dalam penelitian ini adalah data sekunder yang diambil dari situs resmi Bursa Efek Indonesia dan *website* masing-masing perusahaan. Metode yang digunakan pada penelitian ini adalah metode kuantitatif. Penelitian ini mengambil populasi perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia (BEI) periode 2018-2020. Sampel yang terpilih dalam penelitian ini sebanyak 76 perusahaan yang diperoleh dengan menggunakan teknik *purposive sampling* dengan 3 tahun pengamatan terpilih 228 sampel. Metode analisis untuk menguji hipotesis dalam penelitian ini menggunakan analisis regresi linear berganda dengan pengolahan menggunakan program SPSS *(Statistical Product and Service Solutions).* Hasil penelitian ini menunjukkan bahwa secara simultan variabel *Corporate Social Responsibility,* Profitabilitas, *Leverage, Firm Size* dan *Investment Decisions* berpengaruh signifikan terhadap *Return* saham. Sementara secara parsial, variabel *Firm Size* dan *Investment Decisions* secara parsial berpengaruh positif dan signifikan terhadap *Return* Saham. Sedangkan *Corporate Social Responsibility,* Profitabilitas, dan *Leverage* tidak memiliki pengaruh yang signifikan terhadap variabel *Return* Saham.

Kata kunci: *Corporate Social Responsibility,* Profitabilitas, *Leverage, Firm Size, Investment Decisions, Return* Saham.

ABSTRACT

This study aims to determine and analyze the effect of disclosure of Corporate Social Responsibility, Profitability, Leverage, Firm Size and Investment Decisions on Return Stock. Data in this study are secondary data taken from the official website of the Indonesia Stock Exchange and the websites of each company. The method used in this research is a quantitative method. This study takes a population of manufacturing companies listed on the Indonesia Stock Exchange (IDX) for the 2018-2020 period. The sample selected in this study were 76 companies obtained using purposive sampling technique with 3 years of observation selected 228 samples. The analytical method to test the hypothesis in this study uses multiple linear regression analysis with processing using the SPSS (Statistical Product and Service Solutions) program. The results of this study indicate that simultaneously the variables of Corporate Social Responsibility, Profitability, Leverage, Firm Size and Investment Decisions have a significant effect on stock returns. While partially, the Firm Size and Investment Decisions partially have a positive and significant effect on Return Stock. While Corporate Social Responsibility, Profitability, and Leverage have no significant effect on the Return Stock

Keywords: Corporate Social Responsibility, Profitability, Leverage, Firm Size, Investment Decisions, Stock Returns.