

***THE INFLUENCE OF PROFITABILITY, FIRM VALUE,  
AND FIRM SIZE ON STOCK RETURNS  
(Study of Company Shares Actively Listed in LQ 45 on the  
Indonesian Stock Exchange for the 2018-2022 Period)***

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***ABSTRACT***

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*This research discuss profitability, firm value, and firm size in companies included in the LQ45 index for 2018-2022 and the influence of profitability, company value, and company size, partially or simultaneously on stock Returns in companies that listed in the LQ45 index for 2018-2022.*

*The method used in this research a quantitative method. The research sample was 17 companies listed on the LQ45 index on the Indonesia Stock Exchange in 2018-2022. The sample was obtained using the purposive sampling method. The data used secondary data in the form of each company's annual report. The analysis used panel data regression analysis with the Eviews 12 tool.*

*Based on the research results, partially, Profitability has a positive and insignificant effect on Stock Returns, Firm Value has a significant negative effect on Stock Returns, and Firm Size has an insignificant negative effect on Stock Returns. Meanwhile, simultaneously, Profitability, Firm Value and Firm Size influence Stock Returns.*

*Keywords : Profitability, Firm Value, Firm Size, and Stock Returns.*