

ABSTRACT

THE INFLUENCE OF CORPORATE SOCIAL RESPONSIBILITY (CSR) AND PROFITABILITY ON STOCK RETURN

***(Survei of Energy Sector Companies on The Indonesian Stock Exchange Period
2019-2023)***

By

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This study aims to determine: (1) Corporate Social Responsibility, Profitability, and Stock Returns in energy sector companies listed on the Indonesia Stock Exchange for the 2019-2023 period. (2) The Effect of Corporate Social Responsibility on Stock Returns in energy sector companies listed on the Indonesia Stock Exchange for the 2019-2023 period. (3) The Effect of Profitability on Stock Returns in energy sector companies listed on the Indonesia Stock Exchange for the 2019-2023 period. The data used are secondary data in the form of annual reports of each company and data available on the website www.idx.co.id. The population used is energy sector companies listed on the Indonesia Stock Exchange for the 2019-2023 period. The sample was obtained using the purposive sampling method. The method used in this study is a descriptive analysis method using a quantitative approach. The analysis used is a panel data regression analysis with the Eviews 12 tool. The results of the study show: 1) Corporate Social Responsibility (CSR) tends to increase during the study period. While Profitability and Stock Returns fluctuate during the study period. 2) Corporate Social Responsibility (CSR) has no effect on Stock Returns. 3) Profitability has a significant positive effect on Stock Returns.

Keywords: *Corporate Social Responsibility, Profitability, and Stock Return*

ABSTRAK

PENGARUH *CORPORATE SOCIAL RESPONSIBILITY* (CSR) DAN PROFITABILITAS TERHADAP *RETURN* SAHAM

(Survei pada Perusahaan Sektor Energi yang Terdaftar di Bursa Efek Indonesia (BEI) Periode 2019-2023)

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Penelitian ini bertujuan untuk mengetahui: (1) *Corporate Social Responsibility*, Profitabilitas, dan *Return Saham* pada perusahaan sektor energi yang terdaftar di Bursa Efek Indonesia periode 2019-2023. (2) Pengaruh *Corporate Social Responsibility* terhadap *Return Saham* pada perusahaan sektor energi yang terdaftar di Bursa Efek Indonesia periode 2019- 2023. (3) Pengaruh Profitabilitas terhadap *Return Saham* pada perusahaan sektor energi yang terdaftar di Bursa Efek Indonesia periode 2019-2023. Data yang digunakan merupakan data sekunder berupa laporan tahunan masing-masing perusahaan dan data yang terdapat pada website www.idx.co.id. Populasi yang digunakan adalah perusahaan sektor energi yang terdaftar di Bursa Efek Indonesia periode 2019-2023. Sampel didapat dengan menggunakan metode *purposive sampling*. Metode yang digunakan dalam penelitian ini adalah metode deskriptif analisis dengan menggunakan pendekatan kuantitatif. Analisis yang digunakan merupakan analisis regresi data panel dengan alat bantu Eviews 12. Hasil penelitian menunjukkan: 1) *Corporate Social Responsibility* (CSR) cenderung mengalami kenaikan selama periode penelitian. Sedangkan Profitabilitas dan *Return Saham* mengalami fluktuasi selama periode penelitian. 2) *Corporate Social Responsibility* (CSR) tidak berpengaruh terhadap *Return Saham*. 3) Profitabilitas berpengaruh positif signifikan terhadap *Return Saham*.

Kata kunci: *Corporate Social Responsibility*, Profitabilitas, dan *Return Saham*