ABSTRACT

The Effect of Profitability, Company Size and Sales Growth on Stock Returns (Empirical Study of the Health Sector Companies Listed on the Indonesia Stock Exchange in 2018 – 2022)

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This study explains the effect of profitability, company size, and sales growth by taking a population of all health sector companies listed on the Indonesia Stock Exchange (IDX) during the period 2018 – 2022. The sample in the study was collected 13. Using the Eviews statistical application analysis version 12. Based on The results of the research show that the profitability variable has an effect on stock returns, the company size variable has no effect on stock returns, and the sales growth variable has no effect on stock returns. If seen from the coefficient of determination obtained by 36%, which means that the dependent variable in the study can be explained by the independent variable. The remaining 64% can be explained by other independent variables outside the study. Simultaneously the variables of profitability, company size, and company growth have an influence on stock returns.

Keywords: Profitability, Company Size, and Sales Growth

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