

## **ABSTRACT**

*Return of shares is an income earned by shareholders as a result of its investment in certain companies. This research aimed to determine the influence partially and simultaneously of profitability and leverage to stock returns on food and beverage companies listed in Indonesia Stock Exchange (ISX) period 2011-2016. Population in this research is all of food and beverage companies listed in ISX period 2011-2016. Six companies used as samples with six years period. Sampling technique that used is purposive sampling. Regression panel data as analysis method.*

*The results of this research show that profitability have no significant influence on return on shares while leverage has significantly on stock returns. Profitability and leverage have a significant influence on return of shares, simultaneously.*