

ABSTRACT

Stock returns are income earned by shareholders as a result of investments in certain companies. This study aims to determine the effect of partial and simultaneous profitability ratios and solvency ratios on stock returns in food and beverages companies listed on the Indonesia Stock Exchange (IDX) for the period 2012-2018. The population of this research is all food and beverages companies listed on the Indonesia Stock Exchange 2012-2018. The sample used was four companies with a period of seven years. The analytical method used is panel data regression.

The results of this study indicate that, partially profitability does not affect stock returns and solvency does not affect stock returns. In simultaneous testing, profitability and solvency do not affect stock returns.

Keywords: *Return Stock, Profitability Ratio, Solvability Ratio*