

ABSTRACT

Return stock is the profit or profit enjoyed by investors for their investments in certain companies. Information related to company shares is reflected in the financial statements. In the investment world, every investor is very concerned about the company's return stocks in choosing stock investments. The higher the expected rate of return, the higher the risk that will be accepted and vice versa.

This study aims to determine profitability, the company's ability to provide return on equity as measured by the return on equity (ROE) measurement. Liquidity, the company's ability to meet short-term obligations using the Current Ratio (CR) calculation. Leverage, the company's ability to fulfill all its obligations by using the calculation of the Debt to Equity Ratio (DER) in Food and Beverage companies listed on the Indonesia Stock Exchange (IDX) for the 2016-2020 period

The population in this study is the food and beverage sector companies listed on the Indonesia Stock Exchange (IDX) in 2016-2020. The sample selection technique used purposive sampling in data processing which resulted in 14 samples of companies within a period of 5 years so that 70 research samples were obtained. Data processing was carried out using the Eviews 12 application for descriptive statistical analysis and panel data regression analysis.

The test results, it is known that profitability, liquidity and leverage simultaneously affect return stocks. Meanwhile, it partially shows that the profitability variable has a positive effect on return stocks, while liquidity and leverage do not partially affect on return stocks.

Based on the results of these studies, companies and investors are advised to pay attention to the company's profitability ratios, especially ROE, because the profitability ratios have a positive effect on return stocks. Therefore, when the ROE value increases, it is expected that the return stock will increase.

Keywords: *Return stock, Profitability, Liquidity, Leverage*