

ABSTRACT
FACTORS AFFECTING STOCK RETURN
(Study on Food Beverages Company in Indonesia Stock Exchange
period 2018-2020)

By:
Siti Patimah

The purpose of this study is to empirically prove the factors influencing stock returns in food sector companies listed on the Indonesian Stock Exchange. website www.idx.co.id. In this study, there were 66 property and real estate sector companies listed on the Indonesia Stock Exchange (IDX) in the 2018-2020 period. There are 22 companies that became the research sample for 3 years, the data analysis technique in this study used multiple linear regression analysis. The results of this study indicate that Return On Assets (ROA) has an effect on Stock Returns, while Debt To Equity (DER), Earnings Per Share (EPS), Current Ratio (CR), and Price To Earning Ratio (PER) have no effect on stock returns. .

Keywords: Current Ratio, Return On Equity, Firm Size, Stock Return and Debt to Equity Ratio