

ABSTRACT

Stock return used to assess company profits obtained from the investments made. There are some factors influenced in this stock return, there are liquidity, profitability and leverage. The objectives of this research to analyze the liquidity, profitability and leverage influences to the stock return.

The population of this research are foods and beverages companies which have BEI licensed. Sample taken for this research is some of those companies that report their annual financial statement in 2010-2014. Sampling technique which is used is purposive sampling from 11 different companies. The analysis used in the research is multiplied regression analysis.

Result of the research use classical assumption test showing that there is any diversion of classical assumption. It shows that the available data processed are qualified to be used for multiplied linear regression model. The result shows the liquidity, profitability and leverage variables, significantly have a positive influence to the stock return.

Keyword : Liquidity, Profitability, Leverage and Stock Return.