

ABSTRACT

***EFFECT OF STOCK LIQUIDITY, SYSTEMATIC RISK
AND RETURN ON ASSETS (ROA) TO
STOCK RETURNS
(Survey on Food and Beverage Companies
listed on the Indonesia Stock Exchange for the 2018-2022 period)***

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The purpose of this study was to determine the effect of stock liquidity, systematic risk and return on assets (ROA) on stock returns (a survey of food and beverage companies listed on the Indonesia Stock Exchange for the 2018-2022 period). The method used by the author in the preparation of this study is a descriptive analysis method with a survey approach. This descriptive method analyzes by describing or describing the data that has been collected as it is without making conclusions that are generally accepted or generalized. Data collection techniques used for secondary data are carried out through financial reports and secondary data obtained from literature reviews and other relevant parties. The analysis tool uses multiple regression analysis of panel data. The results showed that: (1) Simultaneously Stock Liquidity, Systematic Risk and Return On Assets (ROA) have a significant effect on Stock Returns, (2) Partially, Stock Liquidity, Return On Assets (ROA) has a significant effect on Stock Return, in contrast to Systematic Risk, which has no significant effect on Stock Return.

Keywords: *Stock Liquidity, Systematic Risk, Return On Assets (ROA)
Stock returns*