

ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh *likuiditas*, *profitabilitas*, dan *solvabilitas* pada perusahaan sub sektor makanan dan minuman yang tercatat di Bursa Efek Indonesia (BEI) periode 2015 - 2021. Populasi penelitian ini sebanyak 34 perusahaan sub sektor makanan dan minuman yang tercatat di Bursa Efek Indonesia. Metode pengambilan sampel menggunakan *purposive sampling*, sehingga sampel yang digunakan adalah sebanyak 18 perusahaan sub sektor makanan dan minuman yang memiliki kriteria dan di dapat sebanyak 126 objek observasi (pengamatan). Metode pengumpulan data menggunakan metode perpustakaan, dengan mengunduh data laporan tahunan Perusahaan Sub Sektor Makanan dan Minuman yang tercatat di Bursa Efek Indonesia periode 2015- 2021. Metode analisis data menggunakan metode Regresi Data Panel dengan bantuan program software *Eviews 12*. Hasil penelitian ini menunjukkan bahwa *current ratio* (CR) berpengaruh negatif dan signifikan terhadap *return* saham, *return on asset* berpengaruh positif dan signifikan terhadap *return* saham, dan *debt to equity ratio* (DER) berpengaruh negatif dan tidak signifikan terhadap *return* saham.

Kata Kunci: *Return Saham, Likuiditas, Profitabilitas, dan Solvabilitas*



ABSTRACT

This study aims to analyze the effect of the liquidity, profitability, and solvency on food and beverage sub-sector companies listed on the Indonesia Stock Exchange (IDX) for the period 2015 - 2021. Research population There are 34 food and beverage sub-sector companies listed on the Indonesia Stock Exchange. The sampling method used purposive sampling, so that the samples used were 18 food and beverage sub-sector companies that had criteria and obtained as many as 126 objects of observation (observation). The data collection method uses the library method, by downloading annual report data for Food and Beverage Sub-Sector Companies listed on the Indonesia Stock Exchange for the 2015-2021 period. The data analysis method uses the Panel Data Regression method with the help of the Eviews 12 software program. The results of this study indicate that current ratio (CR) has a negative and significant effect on stock returns, return on asset (ROA) has a positive and significant effect on stock returns, and the debt to equity ratio (DER) has a negative and insignificant effect on stock returns.

Keywords: Stock Return, Liquidity, Profitability, and Solvency

