

ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh Profitabilitas, Struktur Modal, *Price to Book Value* dan Likuiditas terhadap *Return Saham* pada perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia pada periode 2016-2018.

Motode pengambilan sampel yang digunakan adalah *purposive sampling*, dengan jumlah data yang diolah sebanyak 149 perusahaan. Alat analisis yang digunakan adalah analisis regresi berganda.

Hasil penelitian menjelaskan *Return Saham* tidak dipengaruhi Profitabilitas. *Return Saham* dipengaruhi positif oleh Struktur Modal, *Price to Book Value*, dan Likuiditas.

Kata Kunci: *Return Saham, Profitabilitas, Struktur Modal, Price to Book Value dan Likuiditas.*

ABSTRACT

This research aims to test the effect of Profitability, Structure of Financial Capital, Price to Book Value and Liquidity toward Stock Return at manufacture company that registered in Indonesia's Stock Exchange in 2016-2018 period.

The method of taking sample that used is purposive sampling, with the number of data that is processed as many as 149 companies. Analysis tools which is used is doubled regression analysis.

The result of this research explained that Stock Return did not affected by Profitability. Stock Return affected positively by the Structure of Financial Capital, Price to Book Value, and Liquidity.

Keyword : Stock Return, Profitability, Structure of Financial Capital, Price to Book Value, and Liquidity.