

## ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh Profitabilitas, Struktur Modal, *Price to Book Value* dan Likuiditas terhadap *Return Saham* pada perusahaan LQ45 yang terdaftar di Bursa Efek Indonesia pada periode 2016-2018.

Motode pengambilan sampel yang digunakan adalah purposive sampling, dengan jumlah data yang diolah sebanyak 132 perusahaan. Alat analisis yang digunakan adalah analisis regresi berganda.

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

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

## ABSTRACT

*This research aims to test the effect of Profitability, Capital Structure, Price to Book Value and Liquidity on Stock Returns in LQ45 companies that registered in Indonesia's Stock Exchange in 2016-2018 period.*

*The method of taking sample that used in purposive sampling, with the number of data processed as many as 132 companies. Analysis tools which is used is doubled regression analysis.*

*The results of this research explain that stock returns did not affected influenced by profitability, capital structure and liquidity. Stock Return affected positively by Price to Book Value.*

***Keywords: Stock Return, Profitability, Capital Structure, Price to Book Value and Liquidity.***