***ABSTRACT***

*The purpose of this research is to test the influence of profitability, liquidity and solvency of stock returns on the hotel sub-sector companies listed on the Indonesia Stock Exchange 2012-2016. The sample of this study consists of 5 hotel sub-sector companies listed in Indonesia Stock Exchange 2012-2016 selected by way of purposive sampling. Data analysis method used to test the influence of independent variable to dependent variable using multiple linear regression using with tool of SPSS (Statistical Product and Service Solutions) application. The results showed that profitability (net profit margin and return on asset), liquidity (current ratio) and solvency (debt to equity ratio) simultaneously have an insignificant effect on stock returns on hotel sub sector companies listed in Indonesia Stock Exchange 2012- 2016. The effect of 7.7% on stock return and the remaining 92.3% influenced by other variables that are not examined. Net profit margin partially have no significant effect on stock return with positive relationship direction, partial stock return has no significant effect on stock return with negative relation direction, current ratio partially has no significant effect on stock return with negative relation direction and debt to equity ratio partially have no significant effect on stock return with negative relationship direction.*

***Keywords:* *Profitability, liquidity, solvency, net profit margin, return on asset, current ratio, debt to equity ratio and stock returns*.**