

**EFFECT OF FINANCIAL PERFORMANCE OF THE COMPANY STOCK
RETURN ON BANKING COMPANY LISTED IN INDONESIA STOCK
EXCHANGE YEAR 2007-2011**

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ABSTRACT

This study aims to demonstrate empirically the effect of Return on Assets (ROA), on Equity Debt Ratio (DER), loan to deposit ratio (LDR) and the Non-Performing Loan (NPL) To Return In corporate banking stocks Listed in Indonesia Stock Exchange Period 2007-2011 Total sample of 20 commercial banks listed in the Indonesia Stock Exchange in the period of 2007-2011.

The data analyzed in this study is a secondary data sourced from Financial Statement or annual report that commercial banks in Indonesia Stock Exchange Listing Period 2007-2011 were obtained from the Indonesia Stock Exchange. From these data, then analyzed by using multiple linear regression with SPSS 19

The results of this study partially Return On Asset (ROA) has a significant influence on Stock Return, while Debt on Equity Ratio (DER), Loan to Deposit Ratio (LDR), and Non-Performing Loan (NPL) had no significant effect on Stock returns, while simultaneously return on Assets (ROA), Debt on Equity Ratio (DER), Loan to Deposit Ratio (LDR), and Non-Performing Loan (NPL) influence the return on Commercial Bank Shares Listed in Indonesia Stock Exchange Period 2007-2011

keywords : Return on Assets (ROA), Debt on Equity Ratio (DER), Loan to Deposit Ratio (LDR), Non Performing Loan (NPL), Stock Return

**PENGARUH KINERJA KEUANGAN PERUSAHAAN TERHADAP
RETURN SAHAM PADA PERUSAHAAN PERBANKAN
YANG TERDAFTAR DI BURSA EFEK INDONESIA
TAHUN 2007-2011**

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ABSTRAK

Penelitian ini bertujuan untuk membuktikan secara empiris Pengaruh Return on Asset (ROA), Debt on Equity Ratio (DER), Loan to Deposit ratio (LDR) dan Non Performing Loan (NPL) Terhadap Return saham Pada perusahaan Perbankan yang Terdaftar di Bursa Efek Indonesia Periode 2007-2011 Jumlah sampel sebanyak 20 Bank Umum yang listing dalam Bursa Efek Indonesia dengan periode 2007-2011.

Data yang dianalisis dalam penelitian ini adalah data sekunder yang bersumber dari Laporan Keuangan Publikasi atau annual report Bank Umum yang Listing di Bursa Efek Indonesia Periode 2007-2011 yang diperoleh dari Bursa Efek Indonesia. Dari data tersebut, kemudian dilakukan analisis dengan menggunakan teknik regresi linier berganda dengan bantuan program SPSS 19

Hasil dari penelitian ini secara parsial Return On Asset (ROA) memiliki pengaruh yang signifikan terhadap Return Saham, sedangkan Debt on Equity Ratio (DER), Loan To Deposit Ratio (LDR), dan Non Performing Loan (NPL) memiliki pengaruh yang tidak signifikan terhadap Return Saham, Sedangkan secara serentak Return on Asset (ROA), Debt on Equity Ratio (DER), Loan To Deposit Ratio (LDR), dan Non Performing Loan (NPL) berpengaruh terhadap Return Saham pada Bank Umum yang Listing di Bursa Efek Indonesia Periode 2007-2011

Kata Kunci : Return on Asset (ROA), Debt on Equity Ratio (DER), Loan To Deposit Ratio (LDR), Non Performing Loan (NPL), Return Saham