

ABSTRACT

This research aims to know the influence of Return On Asset (ROA), Return On Equity (ROE) and Net Profit Margin (NPM) to the stock return. The population used Minning Company on the BEI with the observation periods during 2011 until 2015 as many as 14 companies. The source of the secondary data has been obtained from Indonesia Stock Exchange. The data analysis technique has been carried out by using multiple linear regressions analysis, and the SPSS program 19.

Based on the result of the analysis indicate that Return On Asset (ROA), Return On Equity (ROE) and Net Profit Margin (NPM) simultaneous significant effect on stock return of banking company. Based on the test results are partially,

Return On Asset (ROA) has a negative and significant effect on stock returns, Return On Equity (ROE) and Net Profit Margin (NPM) have influence to the stock return of Minning company.

Keywords : ROA, ROE, NPM, Stock Return



ABSTRAK

Penelitian ini untuk mengetahui pengaruh *Loan Deposit Ratio* (LDR), *Capital Adequacy Ratio* (CAR) and *Net Interest Margin* (NIM) terhadap *return* saham. Populasi dalam penelitian ini adalah seluruh perusahaan perbankan yang terdaftar di BEI dengan periode pengamatan selama tahun 2011 sampai tahun 2015 sebanyak 14 perusahaan. Sumber data sekunder dalam penelitian ini diperoleh dari Bursa Efek Indonesia. Teknik analisis data dilakukan dengan menggunakan analisis regresi linier berganda, dan dengan program SPSS 19.

Berdasarkan hasil analisis menunjukkan bahwa *Return On Asset* (ROA), *Return On Equity* (ROE) and *Net Profit Margin* (NPM) secara simultan berpengaruh terhadap *return* saham perusahaan perbankan. Berdasarkan hasil pengujian secara parsial *Return On Asset* (ROA) *Net Profit Margin* (NPM) berpengaruh *negative* terhadap *return* saham perusahaan perbankan, *Return ON Equity* (ROE) dan *Net Profit Margin* (NPM) berpengaruh terhadap *return* saham perusahaan pertambangan.

Kata Kunci : ROA, ROE, NPM, *return* saham

