

## **ABSTRACT**

*This study aims to examine and analyze the effect of debt to equity ratio, capital to adequacy ratio, operational expenses, return on assets, capital adequacy ratio, and return on equity on the stock return contained in BEI 2012 – 2016. Research data is annual data for five years of observation. The sampling method used was purposive sampling. Of the population of 43 Banks listed on the Exchange, 10 banks met the criteria as samples. The research data is pooled data consisting of 10 banks registered in BEI, 5 years observation period is taken from 2012 - 2016. Total observations are 50 observations. The method of analysis used is pooled data regression analysis. The results showed that partially DER, ROA, CAR, and ROE have no significant effect on Stock Return. Otherwise Operational Expenses has a significant negative effect on Stock Return.*

*Keywords:* Debt to Equity Ratio (DER), BOPO, Return On Assets (ROA), Current Adequacy Ratio (CAR) and Return On Equity (ROE), Stock Return.

## **ABSTRAK**

Penelitian ini bertujuan menguji dan menganalisis pengaruh variabel DER, BOPO, ROA, CAR dan ROE terhadap *Return Saham* perbankan yang terdapat di Bursa Efek Indonesia periode 2012 – 2016. Metode *sampling* yang digunakan adalah *purposive sampling*. Dari populasi 43 Bank yang terdaftar di Bursa Efek Indonesia (BEI), 10 bank memenuhi kriteria sebagai sampel. Data penelitian merupakan data panel yang terdiri atas 10 Bank yang terdaftar di BEI, periode pengamatan 5 tahun diambil dari tahun 2012 – 2016. Total pengamatan sebanyak 50 observasi. Metode analisis yang digunakan adalah analisis regresi data panel. Hasil penelitian menunjukkan bahwa DER, ROA, CAR dan ROE tidak berpengaruh terhadap *Return Saham* Perbankan. Sedangkan BOPO berpengaruh negatif signifikan terhadap *Return Saham*.

Kata Kunci: DER, BOPO, ROA, CAR dan ROE, *Return Saham*.