

ABSTRACT

This study aims to provide evidence on the effect of financial ratios of the company stock returns. Financial ratios are studied, namely return on assets, net profit margin, Debt To Equity Ratio, Total Asset Turnover, Capital Adequacy Ratio, Non Performing Loan, Loan to Deposit Ratio and the Current Ratio as the independent variable and the stock return as the independent variables. The samples used in this study are listed banking companies are actively traded on the Stock Exchange from 2010 to 2013. The sampling method used was purposive sampling where sampling is done based on certain conditions. The statistical methods used in this study is a panel regression method. The results of this study indicate that the variable ratio is Return on Assets, Net Profit Margin, Debt To Equity Ratio, Total Asset Turnover, Capital Adequacy Ratio, Non Performing Loan, Loan to Deposit Ratio and Current Ratio simultaneous statistically significant effect in affect bank stock returns, while only partial statistical variables that affect Total Asset Turnover significant effect and gives the biggest affect stock returns in the banking company.

Keywords : Financial Ratio, Return on Assets, Current Assets, Debt to Equity ratio, Stock Return.



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ABSTRAK

Penelitian ini bertujuan untuk memberikan bukti mengenai pengaruh rasio keuangan perusahaan terhadap return saham. Rasio-rasio keuangan yang diteliti yaitu *Return On Asset*, *Net Profit Margin*, *Debt To Equity Ratio*, *Total Asset Turnover*, *Capital Adequacy Ratio*, *Non Performing Loan*, *Loan To Deposit Ratio* dan *Current Ratio* sebagai variabel independen dan *return* saham sebagai variabel independen. Jumlah sampel yang digunakan dalam penelitian ini adalah perusahaan perbankan yang terdaftar pada BEI yang aktif diperdagangkan dari tahun 2010 sampai dengan 2013. Metode pengambilan sampel yang digunakan adalah *purposive sampling* dimana pengambilan sampel dilakukan berdasarkan syarat-syarat tertentu. Metode statistik yang digunakan dalam penelitian ini adalah metode regresi panel. Hasil penelitian ini menunjukkan bahwa variable rasio yaitu *Return On Asset*, *Net Profit Margin*, *Debt To Equity Ratio*, *Total Asset Turnover*, *Capital Adequacy Ratio*, *Non Performing Loan*, *Loan To Deposit Ratio* dan *Current Ratio* secara statistik simultan berpengaruh signifikan dalam mempengaruhi *return* saham perusahaan perbankan, sedangkan secara statistik parsial variabel *Total Asset Turnover* berpengaruh signifikan dan memberikan kontribusi terbesar dalam mempengaruhi *return* saham perusahaan perbankan.

Kata Kunci : Rasio Keuangan, *Return on Asset*, *Current Asset*, *Debt to Equity Ratio*, Return Saham.

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