

ABSTRAK

Penelitian ini bertujuan untuk menginvestigasi pengaruh *Capital Adequacy Ratio*, *Net Interest Margin*, *Loan To Deposit Ratio*, *Price-Earnings Ratio*, *Devidend yield*, *Market to book ratio* terhadap *Return* saham Pada penelitian ini sampel yang memenuhi syarat adalah sebanyak 30 perusahaan dengan periode waktu tahun 2010 – 2013 maka jumlah data dalam penelitian ini sebesar 31 Perusahaan. Berdasarkan hasil pengujian secara statistik, dapat disimpulkan bahwa pengaruh *Capital Adequacy Ratio*, *Net Interest Margin*, *Loan To Deposit Ratio*, *Price-Earnings Ratio*, *Devidend yield* terhadap *Return* saham adalah negatif signifikan. Sedangkan pengaruh *Market to book ratio* terhadap *Return* saham adalah positif signifikan. Hasil penelitian ini diharapkan bahwa variabel CAR, NIM, LDR, PER, DY, BM dapat dijadikan pedoman, baik manajemen perusahaan dalam melakukan peningkatan kinerja keuangan khususnya pengelolaan modal, hutang serta kemampuan menghasilkan laba, maupun oleh para investor dalam menentukan strategi investasi.

The purpose this study to investigate the influence of the Capital Adequacy Ratio, net interest margin, loan to deposit ratio, Price-Earnings Ratio, dividend yield, Market-to-book ratio to Return stock In this study, the sample qualified are as many as 30 companies with the time period of 2010 - 2013, the amount of data in this study is 31 Company. Based on test results statistically, it can be concluded that the effect of the Capital Adequacy Ratio, net interest margin, loan to deposit ratio, Price-Earnings Ratio, Return dividend yield on the stock is significantly negative. While the influence of Market-to-book ratio of the stock was a significant positive return. Results of this study is expected that the variable CAR, NIM, LDR, PER, DY, BM can be used as guidelines, good management of the company in improved financial performance in particular pengelolaan capital, debt and ability to generate profits, as well as by investors in determining investment strategy.

Kata kunci ; *Capital Adequacy Ratio*, *Net Interest Margin*, *Loan To Deposit Ratio*, *Price-Earnings Ratio*, *Devidend yield*, *Market to book ratio*, *Return* saham