

ABSTRACT

This research aims to know the influence of Loan Deposit Ratio (LDR), Non Performing Loan (NPL), Good Corporate Governance (GCG), Net Interest Margin (NIM) dan Capital Adequacy Ratio (CAR) to the stock return. The population used is all banking companies listed on the BEI with the observation periods during 2013 until 2017 as many as 43 companies. Determination of sample using purposive sampling method, then the sample used is 34 banking companies as criteria, so 170 observation data have been obtained. 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 21.

Based on the result of the analysis indicate that Loan Deposit Ratio (LDR), Non Performing Loan (NPL), Good Corporate Governance (GCG), Net Interest Margin (NIM) dan Capital Adequacy Ratio (CAR) simultaneous significant effect on stock return of banking company. Based on the test results are partially, Loan Deposit Ratio (LDR), Non Performing Loan (NPL), Good Corporate Governance (GCG) has no influence to the stock return of banking company, Capital Adequacy Ratio (CAR) and Net Interest Margin (NIM) have influence to the stock return of banking company.

Keywords : *LDR, NPL, GCG, NIM, CAR and Stock Return*

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Loan Deposit Ratio* (LDR), *Non Performing Loan* (NPL), *Good Corporate Governance* (GCG), *Net Interest Margin* (NIM) dan *Capital Adequacy Ratio* (CAR) terhadap return saham. Populasi dalam penelitian ini adalah seluruh perusahaan perbankan yang terdaftar di BEI dengan periode pengamatan selama tahun 2013 sampai tahun 2017 sebanyak 43 perusahaan. Penentuan sampel menggunakan metode purposive sampling, maka sampel yang diperoleh sebanyak 34 perusahaan perbankan yang memenuhi kriteria, sehingga diperoleh data observasi sebanyak 170 data. 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 21.

Berdasarkan hasil analisis menunjukkan *Loan Deposit Ratio* (LDR), *Non Performing Loan* (NPL), *Good Corporate Governance* (GCG), *Net Interest Margin* (NIM) dan *Capital Adequacy Ratio* (CAR) secara simultan berpengaruh terhadap return saham perusahaan perbankan. Berdasarkan hasil pengujian secara parsial menunjukkan *Loan Deposit Ratio* (LDR), *Non Performing Loan* (NPL), *Good Corporate Governance* (GCG) tidak berpengaruh terhadap return saham perusahaan perbankan, *Net Interest Margin* (NIM) dan *Capital Adequacy Ratio* (CAR) berpengaruh terhadap return saham perusahaan perbankan.

Kata Kunci : LDR,NPL,GCG, NIM,CAR dan return saham