

ABSTRAKSI

FAHRI MAULANA. Pengaruh (*Return On Asset*) ROA, (*Capital Adequacy Ratio*) CAR dan (*Loan to Deposit Ratio*) LDR terhadap *Return Saham* pada perusahaan Perbankan yang terdaftar di Bursa Efek Indonesia periode 2008 – 2012 dibimbing oleh **Rilla Gantino.**

Penyusunan skripsi ini bertujuan untuk mengetahui ada atau tidaknya pengaruh ROA, CAR, dan LDR terhadap *Return Saham* pada perusahaan perbankan, baik secara parsial maupun secara simultan. Dalam penelitian ini *Return On Asset* (ROA), *Capital Adequacy Ratio* (CAR), dan *Loan to Deposit Ratio* (LDR) sebagai variabel independen. Dan *Return Saham* sebagai variabel dependen. Subjek penelitian ini adalah perusahaan yang masuk dalam sektor perbankan yang terdaftar di Bursa Efek Indonesia (BEI) periode 2008 – 2012. Jumlah sampel adalah 72, yang diseleksi melalui metode *purposive sampling*. Metode analisis yang digunakan adalah Uji Asumsi Klasik dan Analisis Regresi Linear Berganda. Hasil penelitian ini menunjukkan bahwa secara parsial, variabel ROA dan LDR berpengaruh terhadap *Return Saham*, dan variabel CAR tidak berpengaruh terhadap *Return Saham*. Sedangkan secara simultan, variabel independen (ROA, CAR, dan LDR) berpengaruh terhadap variabel dependen (*Return Saham*).

Kata Kunci : (*Return On Asset*) ROA, (*Capital Adequacy Ratio*) CAR, (*Loan to Deposit Ratio*) LDR dan *Return Saham*.

ABSTRACT

FAHRI MAULANA. Effect of ROA, CAR and LDR against the Return of Shares in banking company were listed on the Indonesian Stock Exchange in the period of 2008 - 2012 guided by **Rilla Gantino.**

The thesis is intended to discover whether or not there is an effect of ROA, CAR, and LDR to Return of Shares in banking industries, either partially or simultaneously. In this research ROA, CAR, and LDR acts as an independent variable while Return of Share acts as a dependent variable. The subject of this research is companies that have penetrated in the banking sector, which is listed on the Indonesian Stock Exchange in period of 2008 to 2012. The number of samples is 72, which are selected through purposive sampling method. Methods of analysis used were a classic assumption test and analysis of multiple linear regressions. This research result showed that in partial, ROA and LDR variables have effect on Return of Shares, whereas CAR variable has no effect on Return of Shares. While simultaneously, the independent variables (ROA, CAR, and LDR) have effect to dependent variable (Return of Shares).

Keyword : (Return On Asset) ROA, (Capital Adequacy Ratio) CAR, (Loan to Deposit Ratio) LDR and Return of Shares.