

ABSTRACT

THE INFLUENCE OF NET PROFIT MARGIN (NPM), PRICE TO BOOK VALUE (PBV), LOAN TO DEPOSIT RATIO (LDR) TO RETURN STOCK

(Survey at Conventional Bank listed LQ 45 Index on Indonesia Stock Exchange in 2014-2020)

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Guidance :

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The aim of this research is to examine and analyse effect of 1) Net Profit Margin (NPM) to Return Stock , (2) Price to Book Value (PBV) to Return Stock, (3) Loan to Deposit Ratio (LDR) to Stock Return of banking Company Registered in Indeks LQ45 of Indonesian Stock Exchange year period 2014-2020. The sample of the research in banking company using methode purposive sampling. They are 5 banking companies year periode 2014-2020 which fulfilling criterion as this research sample. Data analysis technique used is panel data regression. Result of reseach and result of data processing show that (1) not significant positive effect on Net Profit Margin (NPM) to Return Stock, (2) not significant positive effect on Price to Book Value (PBV) to Return Stock, (3) not significant negative effect on Loan to Deposite Ratio (LDR) to Return Stock, and (4) Net Profit Margin (NPM), Price to Book Value (PBV), Loan to Deposite Ratio (LDR) simultaneously not influence to Return Stock.

Keywords: Net Profit Margin, Price To Book Value, Loan to Deposit Ratio, Return Stock.

ABSTRAK

PENGARUH *NET PROFIT MARGIN* (NPM), *PRICE TO BOOK VALUE* (PBV), *LOAN TO DEPOSIT RATIO* (LDR) TERHADAP *RETURN STOCK*

(Survey pada Bank Umum Konvensional yang Terdaftar di Indeks LQ45 dalam Bursa Efek Indonesia Periode 2014-2020)

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Penelitian ini bertujuan untuk mengetahui dan meneliti (1) pengaruh *Net Profit Margin* (NPM) terhadap *Stock Return*, (2) pengaruh *Price to Book Value* (PBV) terhadap *Return Stock*, (3) pengaruh *Loan to Deposit Ratio* (LDR) terhadap *Stock Return* pada perusahaan perbankan yang terdaftar di Indeks LQ45 Dalam Bursa Efek Indonesia (BEI) tahun periode 2014-2020. Sampel penelitian ini pada perusahaan sektor perbankan menggunakan metode *Purposive* sampling. Terdapat 5 perusahaan perbankan pada periode tahun 2014-2020 yang memenuhi kriteria sebagai sampel penelitian. Teknik analisis data yang digunakan adalah analisis regresi data panel. Hasil penelitian dan pengolahan data menunjukkan bahwa 1) *Net Profit Margin* (NPM) berpengaruh positif tidak signifikan terhadap *Return Stock*, (2) *Price to Book Value* (PBV) berpengaruh positif tidak signifikan terhadap *Return Stock*, (3) *Loan to Deposite Ratio* (LDR) berpengaruh negatif tidak signifikan terhadap *Return Stock*, (4) *Net Profit Margin* (NPM), *Price to Book Value* (PBV), *Loan to Deposite Ratio* (LDR) secara simultan tidak berpengaruh terhadap *Return Stock*.

Kata Kunci : *Net Profit Margin*, *Price to Book Value*, *Loan to Deposit Ratio*, *Return Stock*.