ABSTRACT

The research was conducted in the Banking Sector Company Limited as one of the companies listed on the Indonesia Stock Exchange. The purpose of this study was to determine the effect of return on asset and capital adequacy ratio of stock return Banking Sector Company Limited either partially or simultaneously.

The method used in this research is descriptive method verifikatif. Samples used in the study using purposive sampling method is the Company's annual financial statements Sector Banking Corporation in 2004-2010 as many as 56 samples using Multiple Linear Regression analysis. Testing the hypothesis in this study using a statistical F test statistic t two parties and two parties with the test α = 0.05. The process of statistical analysis using SPSS 17.0 for Windows.

The results of this study indicate that the variable capital adequacy ratio on stock return has a very low influence with the positive direction with determinen coefficient value by 13.1%, while the variable return on asset of stock return have a strong influence in a positive direction with the coefficient of determinen 10.3%. Conclusions of the analysis isstatitistik return on asset and capital adequacy ratio influence on stock return simultaneously. And capital adequacy ratio no significant effect on stock return is partially, but the return on asset in the Banking Sector Companies Listed on the Stock Exchange Limited.Positive effect on stock return.

Keywords: return on asset, capital adequacy ratio, stock return