The objective of this research is to examine the influence of good corporate governance to the firm performance. The research object is the banking companies listed in Indonesia Stock Exchange (BEI) from the year of 2012 until 2016. This study using the purposive sampling method because samples taken in this study has fulfilled the criteria needed such as information in order to generate some independent variables. This research uses the panel regression model (Pooled Least Square (PLS), Fixed Effect Model (FEM), and Random Effect Model (REM)) to analyze the effect of independent variables to the dependent variable. The data are analyzed using the program Statistical Package for Social Sciences (SPSS) version 22 and Econometric Views (Eviews) version 9.

The result of this study is the variables such as Return On Equity (ROE), Earning Per Share (EPS) are found to be positive significant in determining the stock return, while Return On Assets (ROA), Net Profit Margin (NPM) and Price on Book Value (PBV) are found to had insignificant impact on determining the stock return.

Keywords: Return On Asset, Return On Equity, Earning Per Share, Net Profit Margin, Price on Book Value, Stock Return