

## **ABSTRACT**

### **THE EFFECT OF THE SOUNDNESS OF BANKS TOWARD STOCK RETURN IN CORPORATE BANKING IN INDONESIA STOCK EXCHANGE**

**By**

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The objective of this research is to analyze the effect of banks health which are Risk Profile (NPL), Good Corporate Governance ( Index), Rentability (ROA) and Capital (CAR) variable toward stock return. The sample of this research is 26 corporate banking listed in Indonesia Stock Exchange in 2012-2015 period. Type of data used in this research is secondary data which is annual report of the corporate sampled. The test tool that used in this research is SPSS 21 consist of descriptive analysis, classic assumption test, multiple linier regression, coefficient determination test, regression model feasibility test, and hypothesis test. The result of this research showed that rentability (ROA) variable significantly affect the stock return. This research did not proof that risk profile (NPL) variable, *good corporate governance* ( Index) and *capital* (CAR) affect the stock return. The prediction ability from those four variables simultaneously is 10,3%.

**Key Words: Risk Profile, Good Corporate Governance, Rentability, Capital, Stock Return.**

## **ABSTRAK**

### **PENGARUH TINGKAT KESEHATAN BANK TERHADAP *RETURN* SAHAM PADA PERUSAHAAN PERBANKAN DI BURSA EFEK INDONESIA**

Oleh

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Penelitian ini bertujuan untuk menganalisis pengaruh tingkat kesehatan bank yaitu variabel *risk profile* (NPL), *good corporate governance* ( Indeks), *rentability* (ROA) dan *capital* (CAR) terhadap *return saham*. Sampel penelitian ini adalah sebanyak 26 perusahaan perbankan yang terdaftar di Bursa Efek Indonesia pada periode 2012-2015. Jenis data yang digunakan adalah data sekunder berupa laporan tahunan perusahaan yang dijadikan sampel. Alat uji data menggunakan software SPSS 21 meliputi analisis deskriptif, uji asumsi klasisk, regresi linear berganda, uji koefisien determinasi, uji kelayakan model regresi, dan uji hipotesis. Hasil penelitian menunjukkan bahwa variabel *rentability* (ROA) terbukti berpengaruh positif terhadap *return saham*. Penelitian ini tidak membuktikan variabel *risk profile* (NPL), *good corporate governance* ( Indeks) dan *capital* (CAR) berpengaruh terhadap *return saham*. Kemampuan prediksi dari keempat variabel secara simultan adalah sebesar 10,3%.

**Kata Kunci: Risk Profile, Good Corporate Governance, Rentability, Capital, Return Saham**