ABSTRAK

PENGARUH TINGKAT KESEHATAN BANK TERHADAP *RETURN*SAHAM PADA INDUSTRI PERBANKAN DI INDONESIA

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Penelitian ini bertujuan untuk mengetahui pengaruh tingkat kesehatan bank yaitu dengan menggunakan metode RGEC yang terdiri dari variabel *risk profile* (NPL), *good corporate governance* (GCG), *rentability* (ROA) dan *capital* (CAR) terhadap *return saham*. Sampel penelitian ini adalah sebanyak 25 perusahaan perbankan yang terdaftar di Bursa Efek Indonesia pada periode 2012-2016. Jenis data yang digunakan adalah data sekunder berupa laporan tahunan perusahaan yang telah memenuhi kriteria RGEC yang dijadikan sampel. Alat uji pengolahan data menggunakan software SPSS 22 meliputi analisis deskriptif, uji asumsi klasik, 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* (GCG) dan *capital* (CAR) berpengaruh terhadap *return saham*.

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

ABSTRACT

THE EFFECT OF THE HEALTH OF BANK RATE TO STOCK RETURN IN THE BANKING INDUSTRY IN INDONESIA

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This study aims to determine the effect of bank soundness namely by using the RGEC method which consists of risk profile (NPL), good corporate governance (GCG), rentability (ROA) and capital (CAR) against stock return. The sample of this research is as many as 25 banking companies listed on the Indonesia Stock Exchange in the period 2012-2016. The type of data used is secondary data in the form of annual reports of companies that have met the criteria RGEC sampled. SPSS 22 is the software which testing tools include descriptive analysis, classical assumption test, multiple linear regression, coefficient of determination test, regression model feasibility test, and hypothesis test. The results showed that the variable rentability (ROA) proved to have a positive effect on stock returns. This research does not prove the risk profile variable (NPL), good corporate governance (GCG) and capital (CAR) influence on stock return.

Keywords: Risk Profile, Good Corporate Governance, Rentability, Capital, Stock Return