

ABSTRACT

This research aims to find out the effect of RGEC method consisting of Risk Profile, Good Corporate Governance, Earning, and Capital on stock return at National Private Commercial Bank listed in Indonesia Stock Exchange in 2013-2017. Measurement is used on RGEC method there are Risk profile uses Non Performing Loan, Good Corporate Governance uses self assessment, Earning uses Return On Asset, and Capital uses Capital Adequacy Ratio. National Private Commercial Bank listed in Indonesia Stock Exchange in 2013-2017 is used as population in this research. Purposive sampling is used to collect sample thus obtained 135 data which are collected from 27 samples and research periode in 5 years.

The result of this research obtained simultaneously Non Performing Loan (NPL), Good Corporate Governance (GCG), Return On Asset (ROA) and Capital Adequacy Ratio (CAR) has no significant affected on stock return. Partially, Non Performing Loan (NPL), Good Corporate Governance (GCG), Return On Asset (ROA) and Capital Adequacy Ratio (CAR) has no significant effected on stock return.

Keywords : Non Performing Loan (NPL), Good Corporate Governance (GCG), Return On Asset (ROA) dan Capital Adequacy Ratio (CAR), Stock Return