

INTISARI

Penelitian ini bertujuan untuk menganalisis Pengaruh *Risk Profile*, Tata Kelola Perusahaan, *Earning*, Dan *Capital* Terhadap *Return* Saham Perbankan Konvensional yang terdaftar Bursa Efek di Indonesia. Objek penelitian ini adalah seluruh perbankan Konvensional di Indonesia. Dalam penelitian ini terdapat 32 bank yang dipilih dengan menggunakan metode purposive sampling. Alat analisis yang digunakan adalah Regresi Linier Berganda.

Berdasarkan analisis yang telah dilakukan diperoleh hasil bahwa Risiko Kredit tidak berpengaruh terhadap return saham, Risiko Likuiditas *Ratio* berpengaruh negatif dan signifikan terhadap return saham, Tata Kelola Perusahaan tidak berpengaruh terhadap return saham dan *Earning* yang diukur menggunakan Profitabilitas berpengaruh positif signifikan terhadap return saham serta Rasio kecukupan modal tidak berpengaruh terhadap return saham perbankan Konvensional.

Kata kunci: *Return* Saham, *Risk Profile*, Tata Kelola Perusahaan, *Earnings*, Kecukupan Modal.

ABSTRACT

This study aims to analyze the Influence of Risk Profile, Good Corporate Governance, Earning, and Capital on Company Stocks of Conventional Banking Stocks listed on the Indonesia Stock Exchange. The purpose of this study is all conventional banking in Indonesia. In this study, 32 selected banks were selected using purposive sampling method. The analysis tool used is Multiple Linear Regression.

Based on the analysis that has been done obtained Credit Risk as measured by using Non Performing Loan does not affect on stock return, Liquidity risk measured by using Loan to Deposit Ratio has a negative and significant effect on stock return, Good Corporate Governance does not have no effect on stock return and Earning measured by using Return On Assets has a significant positive effect on stock return and Capital as measured by Capital Adequacy Ratio does not affect on return of conventional banking stock.

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