

Abstract

According to statute no. 10 / 1998 about banking, banks are required to maintain its health. The health bank is reflection of performing and condition of the bank it be a means of regulator to set the strategic and focus to supervise the bank. More over the health of bank to be interest to all part which is owner, management, and public. Therefore according to rules of Indonesian Bank No. 13/I/PBI/2011 the bank must be do a appraisal helath of bank use the risk approach either individual or consolidation replace the old method of appraisal helath of bank with CAMELS factor. The study is to analyze the level of a bank health with RGEC method influence against stock return on banks company listed to Indonesia Stock Exchange 2011 – 2013 periods.

The study populations were companies banking sector listed in Indonesia Stock Exchange on 2011-2013. Total of 4 companies used sample during 3 years were obtained using purposive sampling method. Data analysis was performed using data panel regression with statistical software EViews 7.

The results of this research showed that : (1) Non Performing Loan (NPL), Loan to Deposit Ratio (LDR), Interest Rate Risk (IRR), Good Corporate Governance (GCG), Beban Operasional pada Pendapatan Operasional (BOPO), dan Capital Adequacy Ratio (CAR) has insignificant influence toward stock return simultaneously with amount 18,0388% of determination coefficient (R²), (2) Non Performing Loan (NPL), Loan to Deposit Ratio (LDR), Interest Rate Risk (IRR), Good Corporate Governance (GCG), Operational Expenses to Operational Income (BOPO), dan Capital Adequacy Ratio (CAR) has insignificant influence partially toward stock return.

Keyword : level of health bank, stock return