

**PENGARUH LOAN DEPOSITE RATIO (LDR) DAN NON
PERFORMING LOAN (NPL) TERHADAP HARGA SAHAM PADA
PERBANKAN YANG TERDAFTAR DI BEI**

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ABSTRACT

The purpose of this research is to empirically study effect of loan to deposit ratio (LDR), non-performing loan (NPL). This research is classified as causal research and replication of former researches.

Population of this research are go public firms on Indonesia Stock Exchange (ISX) during the periode of 2008 to 2010. The samples are obtained by using purposive sampling method. As the result, from 30 go public firms, 27 are used as the samples of this study. The statistic method being used is multiple linear regression with the model being tested previously in classic assumptions.

The result indicate that partially non-performing loan variable has significantly influenced the stock price, and partially loan to deposit ratio has no significant influenced the stock price, as well as simultaneously both loan to deposit and non-performing loan variable have significantly influenced the stock price variable of go public firms on ISX.

Keywords: loan to deposit ratio, non-performing loan, stock price