

ABSTRACT

This study aims to determine "The Effect of Capital Adequacy Ratio (CAR), Return On Assets (ROA) and Loan to Deposit Ratio (LDR) to the Stock Prices of Banking Companies (BUMN) listed on the Indonesia Stock Exchange (IDX) for the period 2009-2016. The sampling technique uses saturated samples and analysis techniques using panel data analysis. The results of the partial test (t test) show that Return On Assets (ROA) does not affect stock prices, while the Capital Adequacy Ratio (CAR) and Loan to Deposit Ratio (LDR) have a positive and significant effect on Stock Prices.

Keywords: *Capital Adequacy Ratio (CAR), Return On Assets (ROA), Loan to Deposit Ratio (LDR) and Stock Price.*



ABSTRAK

Penelitian ini bertujuan untuk mengetahui “Pengaruh *Capital Adequacy Ratio* (CAR), *Return On Assets* (ROA) dan *Loan to Deposit Ratio* (LDR) terhadap Harga Saham Perusahaan Perbankan (BUMN) yang terdaftar di Bursa Efek Indonesia (BEI) periode 2009-2016. Teknik pengambilan sampel menggunakan sampel jenuh dan teknik analisis menggunakan analisis data panel. Hasil dari uji test parsial (Uji t) menunjukkan bahwa *Return On Assets* (ROA) tidak berpengaruh terhadap harga saham, sedangkan *Capital Adequacy Ratio* (CAR) dan *Loan to Deposit Ratio* (LDR) berpengaruh positif dan signifikan terhadap Harga Saham

Kata Kunci : *Capital Adequacy Ratio* (CAR), *Return On Asset* (ROA), *Loan to Deposit Ratio* (LDR) dan Harga Saham

