

ABSTRACT

This study aims to examine and analyze the effect of Capital Adequacy Ratio (CAR), Return on Assets (ROA), Net Interest Margin (NIM), Loan Deposit Ratio (LDR), and Non Performing Loans (NPL) on banking stock prices listed in LQ45 2013-2018 period. Research data is secondary data for a 6-year observation period. The sampling method used is purposive sampling method, where all conventional commercial banks have only 6 banks registered in LQ45, namely BJB, BNI, Mandiri, BCA, BTN, and BRI which meet the criteria as samples. The analytical method used in this study is panel data regression. The results showed that the CAR had a significant positive effect, and the NPL had a significant negative effect on the banking stock prices, but ROA, NIM, and LDR did not affect the banking stock prices.

Keywords : Stock Price, Capital Adequacy Ratio (CAR), Return on Assets (ROA), Net Interest Margin (NIM), Loan Deposit Ratio (LDR), and Non Performing Loans (NPL)



ABSTRAK

Penelitian ini bertujuan menguji dan menganalisis pengaruh *Capital Adequacy Ratio* (CAR), *Return On Aset* (ROA), *Net Interest Margin* (NIM), *Loan Deposit Ratio* (LDR), dan *Non Performing Loan* (NPL) terhadap harga saham perbankan yang terdaftar dalam LQ45 periode 2013-2018. Data Penelitian merupakan data sekunder untuk periode observasi 6 tahun. Metode sampling yang digunakan adalah metode purposive sampling, dimana dari semua bank umum konvensional hanya ada 6 bank yang terdaftar di LQ45, yaitu bank BJB, BNI, Mandiri, BCA, BTN, dan BRI yang memenuhi kriteria sebagai sampel. Metode analisis yang digunakan dalam penelitian ini adalah regresi data panel. Hasil penelitian menunjukkan CAR berpengaruh signifikan positif, dan NPL berpengaruh signifikan negatif terhadap harga saham perbankan, tetapi ROA, NIM, dan LDR tidak berpengaruh terhadap harga saham perbankan.

Kata Kunci : Harga Saham, *Capital Adequacy Ratio* (CAR), *Return On Aset* (ROA), *Net Interest Margin* (NIM), *Loan Deposit Ratio* (LDR), dan *Non Performing Loan* (NPL)

