

**AN ANALYSIS EFFECT OF RISK BASED BANK RATING
COMPONENT TO STOCK PRICE OF BANKING COMPANY
REGISTERED IN THE INDONESIA STOCK EXCHANGE (IDX)**

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ABSTRACT

This research wants to examine the effects of Loan to Depost Ratio, Good Corporate Governance, Return on Asset, and Capital Adequacy Ratio to Stock Price of banking companies. The sampling technique used in this research is purposive sampling, with criteria the bank not delisting for research periods 2013-2017. Analytical technique used in this research is multiple regression analysis by using SPSS 24. The result of this research shows that the data has fulfill the classical assumption, such as: normality, no multicollinearity, no autocorrelation, and no heteroscedasticity. From the regression analysis, found that partially Good Corporate Governance (GCG) and Return on Asset (ROA) have significant effect to stock price, while Loan to Deposit Ratio (LDR) and Capital Adequacy Ratio (CAR) have not significant effect to stock price. From the research is also known that those four variables (LDR, GCG, ROA, and CAR) together have an influence to profit changes.

Keywords: Stock Price, Loan to Depost Ratio, Good Corporate Governance, Return on Asset, Capital Adequacy Ratio.