

ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh *Capital Adequacy Ratio* (CAR), *Loan to Deposit Ratio* (LDR), *Non Performing Loan* (NPL), *Return On Equity* (ROE), dan *Earning Per Share* (EPS) terhadap harga saham baik secara parsial maupun secara simultan. Populasi dalam penelitian ini adalah seluruh perusahaan perbankan yang terdaftar di Bursa Efek Indonesia selama periode tahun 2019-2021 yaitu sebanyak 47 perusahaan dengan sampel sebanyak 127 data yang diperoleh dengan metode *purposive sampling*. Penelitian ini menggunakan data sekunder dengan desain penelitian deskriptif kuantitatif, kemudian hipotesis diuji dengan teknik analisis regresi linier berganda dengan alat bantu perangkat lunak SPSS versi 25.0. Berdasarkan hasil analisis secara parsial menunjukkan bahwa variabel CAR dan variabel EPS berpengaruh positif dan signifikan terhadap harga saham, variabel LDR dan variabel ROE berpengaruh positif dan tidak signifikan terhadap harga saham, dan variabel NPL berpengaruh negatif dan signifikan terhadap harga saham. Secara simultan variabel CAR, LDR, NPL, ROE dan EPS berpengaruh terhadap harga saham.

Kata kunci: CAR, LDR, NPL, ROE, EPS dan Harga Saham

ABSTRACT

This study aims to analyze the effect of Capital Adequacy Ratio (CAR), Loan to Deposit Ratio (LDR), Non Performing Loan (NPL), Return On Equity (ROE), and Earning Per Share (EPS) on stock prices, both partially and simultaneously. The populations in this study are all bank companies that listed in Indonesia Stock Exchange in 2019-2021 periods, which amounts 47 companies and total sample are 127 data obtained by purposive sampling method. This study uses secondary data with a quantitative descriptive research design then the hypothesis was tested with multiple linier regression analysis technique using SPSS version 25.0 software. Based on the result of the partial analysis show that CAR and EPS have positive effect and significant on stock prices, LDR and ROE have a positive effect and no significant on stock prices, and NPL have a significant negative effect on stock prices. Simultaneously the variables of CAR, LDR, NPL, ROE and EPS have an effect on stock prices.

Keywords: CAR, LDR, NPL, ROE, EPS and stock prices