ABSTRACT

     Banking companies are one of the industries that participate in the capital market. There are two basic approaches to predicting stock prices: fundamental analysis and technical analysis aims to determine whether the impact of a banking company's performance affects its stock price. To assess the health status of banks, the Risk Based Bank Rating (RBBR) methodology is used, which is a Bank Indonesia standard in assessing the health status of banks.

     The indicators used in this study consist of 4 indicators, namely: 1) Risk Profile, 2) Good Corporate Governance, 3) Profitability, 4) Capital. The measuring instrument of these 4 indicators uses several ratios, namely: LDR, GCG, ROA, CAR. The population in this study is the banking sector that went public listed on the Indonesia Stock Exchange in 2020-2023, a sample of 47 samples was obtained. The sample was determined by purposive sampling technique with the aim of obtaining a representative sample in accordance with the specified criteria. There were 24 samples in this study. This research was analyzed using descriptive statistical analysis and multiple linear regression.

     Based on the results of the study, it is known partially that LDR is stated to have a significant effect on stock prices. While for GCG, ROA, CAR is stated to have a positive and significant effect. Based on the results obtained, the simultaneous significance value or F test is 17.283 with a significance of 0.001, where the significance is smaller than 0.05 (α = 5%), so it can be concluded that the variables of risk profile, good corporate governance, profitability and capital together have an effect on stock prices.

Keywords : *Loan to Deposit Ratio* (LDR), *Good Corporate Governance* (GCG), *Return On Asset* (ROA), *Capital Adequacy Ratio* (CAR) and *Stock Price*