

ABSTRAK

Penelitian ini menganalisis keterkaitan antara tingkat kesehatan bank dengan harga saham. Terdapat empat variabel independen yang diteliti, yaitu LDR (Loan to Deposit Ratio), NIM (Net Interests Margin), GCG (Good Corporate Governance), dan CAR (Capital Adequacy Ratio). Hasil penelitian ini menunjukkan bahwa hanya variabel GCG yang berkaitan dengan harga saham. Sementara itu, variabel lain seperti LDR, NIM, dan CAR tidak berkaitan dengan harga saham.

Kata Kunci: RBBR, LDR, NIM, GCG, CAR, Harga Saham.

ABSTRACT

This study analyze the association between risk-based bank rating on stock price. There are four independent variables studied, namely LDR (Loan to Deposit Ratio), NIM (Net Interests Margin), GCG (Good Corporate Governance), and CAR (Capital Adequacy Ratio). The results of this study show that GCG variable associated on stock price. Meanwhile, other variables such as LDR, NIM, and CAR are not associated on stock price.

Keywords: RBBR, LDR, NIM, GCG, CAR, Stock Price.