INTISARI

Penelitian ini bertujuan untuk menguji pengaruh Aset, Rentabilitas, Modal dan Likuiditas terhadap harga saham bank yang terdaftar di BEI. Aset di dalam penelitian ini diukur dengan rasio *Non Performing Loan* (NPL), Rentabilitas diukur dengan rasio *Return On Asset* (ROA) dan *Return On Equity* (ROE), Modal diukur dengan rasio *Capital Adequacy Ratio* (CAR) dan Likuiditas diukur dengan *Loan to Deposit Ratio* (LDR).

Penelitian ini menggunakan data sekunder yang mencakup 26 perusahaan perbankan selama periode tahun 2012-2014 dengan menggunakan teknik *purposive sampling*. Teknik analisis data yang digunakan dalam penelitian ini menggunakan analisis regresi linier berganda.

Dari hasil analisa yang telah dilakukan, hasil penelitian menunjukkanbahwa variabel *Non Performing Loan* (NPL)tidak berpengaruh terhadap harga saham, variabel *Return On Asset* (ROA) memiliki pengaruh positif terhadap harga saham, variabel *Return On Equity* (ROE) tidak berpengaruh terhadap harga saham, variabel *Capital Adequacy Ratio* (CAR) memiliki pengaruh negatif terhadap harga saham, variabel *Loan to Deposit Ratio* (LDR) tidak berpengaruh terhadap harga saham.

Kata Kunci : *Non Performing Loan,* Rentabilitas, *Capital Adequacy Ratio,Loan to Deposit Ratio* , Harga Saham.

ABSTRACT

This research is meant to test the influence of assets, profitability, capital and liquidity to the stock price which are listed in the IDX. Assets in this research has been measured by using Non-Performing Loan ratio (NPL), profitability has been measured by using Return On Asset ratio (ROA) and Return On Equity (ROE), capital has been measured by using Capital Adequacy Ratio (CAR) and liquidity has been measured by using Loan to Deposit Ratio (LDR).

This research has been carried out by using secondary data which includes 26 banking companies in 2012-2014 periods and it has been done by using purposive sampling technique. The data analysis technique has been carried out by using multiple linear regressions analysis.

It has been found from the result of the analysis, that Non-Performing Loan (NPL) does not have any influence to the stock price; Return On Asset (ROA) has positive influence to the stock price; Return On Equity (ROE) does not have any influence to the stock price; Capital Adequacy Ratio (CAR) has negative influence to the stock price; Loan to Deposit Ratio (LDR) does not have any influence to the stock price.

Keywords: Non performing loan, profitability, capital adequacy ratio, loan to deposit ratio , stock price.