

## ABSTRAK

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### **ANALISA PENGARUH LOAN TO DEPOSIT RATIO, RETURN ON ASSET, RETURN ON ASSET DAN CAPITAL ADEQUACY RATIO TERHADAP HARGA SAHAM PADA BANK BUKU 4 YANG TERDAFTAR DI BURSA EFEK INDONESIA PERIODE 2016-2020**

Setiap penanam modal memiliki risiko yang melekat disetiap investasi. Sehingga diperlukannya pengendalian informasi mengenai keadaan suatu perusahaan. Penilaian terkait performa tersebut dapat dilihat pada laporan keuangan dimana dapat dilihat pada alat analisi keuangan yang disebut rasio keuangan. Penelitian ini memiliki tujuan untuk menghasilkan pembahasan yang bersifat empiris terkait dengan pengaruh Loan to Deposit Ratio, Return on Asset, Return on Equity, dan Capital Adequacy Ratio terhadap harga saham pada perusahaan bank yang termasuk kedalam kategori bank Buku IV tahun 2016-2020. Penelitian ini menggunakan data sekunder yang berasal dari Otoritas Jasa Keuangan dan S&P Global Market Intelligence yang terdiri dari 40 observasi. Teknik *Purposive Sampling* digunakan dalam pengelolaan sampel. Data Pan digunakan sebagai Metode analisis linear berganda. Penelitian ini menghasilkan bukti empiris terhadap Loan to Deposit Ratio berpengaruh pada harga saham, Return on Asset berpengaruh pada harga saham, Return in Equity berpengaruh pada harga saham, dan Capital Adequacy Ratio tidak berpengaruh pada harga saham.

Referensi: 32 (2001-2019)

**Kata Kunci:** *Capital Adequacy Ratio, Loan to Deposit Ratio, Return on Asset, Return on Equity*

## ABSTRACT

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***ANALYSIS THE EFFECT OF LOAN TO DEPOSIT RATIO, RETURN ON ASSET, RETURN ON EQUITY, AND CAPITAL ADEQUACY RATIO ON PRICE STOCKS IN BANKS BOOK 4 LISTED ON THE INDONESIA STOCK EXCHANGE FOR THE 2016-2020 PERIOD***

*every investor has inherent risk in every investment. So, it is necessary to control information about the state of a company. Assessments related to this performance can be seen in the financial statements which can be seen in a financial analysis tool called financial ratios. This study aims to produce an empirical discussion related to the effect of Loan to Deposit Ratio, Return on Assets, Return on Equity, and Capital Adequacy Ratio on prices. shares in bank companies that are included in the Book IV bank category for 2016-2020. This study uses secondary data from the Financial Services Authority and S&P Global Market Intelligence consisting of 40 observations. Technique Purposive Sampling was used in sample management. Pan data is used as multiple linear analysis methods. This research produces empirical evidence that the Loan to Deposit Ratio has an affects stock prices, Return on Assets has an affects on stock prices, Return on Equity affects stock prices, and Capital Adequacy Ratio does not affect stock prices.*

*Reference: 32 (2001-2019)*

***Keywords:*** *Capital Adequacy Ratio, Loan to Deposit Ratio, Return on Asset, Return on Equity*