

ABSTRAK

Ashlihatul Latifa Pratiwi, 2024: Pengaruh *Capital Adequacy Ratio* (CAR), *Loan To Deposit Ratio* (LDR), *Non Performing Loan* (NPL), dan *Return On Asset* (ROA) Terhadap Harga Saham pada Perusahaan Bank BUMN yang Terdaftar di BEI Periode 2021-2023.

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Penelitian ini bertujuan untuk menganalisis pengaruh Pengaruh *Capital Adequacy Ratio* (CAR), *Loan To Deposit Ratio* (LDR), *Non Performing Loan* (NPL), dan *Return On Asset* (ROA) Terhadap Harga Saham pada Perusahaan Bank BUMN yang Terdaftar di BEI Periode 2021-2023. Penelitian ini menggunakan metode Deskriptif Kuantitatif. Pengambilan sample menggunakan teknik *purposive sampling*. Objek dalam penelitian ini yaitu Bank BUMN yang terdaftar di Bursa Efek Indonesia pada periode 2021-2023. Sumber Data yang digunakan adalah data sekunder berupa laporan keuangan triwulan Bank BUMN yang diperoleh dari situs Bursa Efek Indonesia. Dalam penelitian ini terdapat 60 sample yang memenuhi kriteria, penelitian ini menggunakan SPSS 25. Teknik analisis yang digunakan dalam penelitian ini menggunakan uji asumsi klasik yaitu uji normalitas, uji autokorelasi, uji heterokedastisitas dan uji multikolinearitas. Pengujian hipotesis menggunakan analisis regresi linear berganda. Hasil dari penelitian ini menunjukkan bahwa *Capital Adequacy Ratio* (CAR) berpengaruh signifikan terhadap harga saham dengan nilai signifikan 0,000, *Loan To Deposit Ratio* (LDR) berpengaruh signifikan terhadap harga saham dengan nilai signifikan 0,000, *Non Performing Loan* (NPL) berpengaruh signifikan terhadap harga saham dengan nilai signifikan 0,000, dan *Return On Asset* ROA Berpengaruh signifikan terhadap harga saham dengan nilai signifikan 0,000. CAR, LDR, NPL, ROA, secara simultan Berpengaruh signifikan terhadap harga saham. Berdasarkan uji R^2 menunjukkan bahwa besar kemampuan menjelaskan variabel independent terhadap variabel dependent sebesar 98,4% sedangkan sisanya 1,6% dipengaruhi oleh variabel lain yang tidak diteliti dalam penelitian.

Kata kunci: *Capital Adequacy Ratio, Loan To Deposit Ratio, Non Performing Loan, dan Return On Asset*

ABSTRACT

Ashlihatul Latifa Pratiwi, 2024: The Influence of Capital Adequacy Ratio (CAR), Loan To Deposit Ratio (LDR), Non-Performing Loans (NPL), and Return On Assets (ROA) on Share Prices in State-Owned Bank Companies Listed on the IDX for the 2021-2023 Period.

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This research aims to analyze the influence of the Capital Adequacy Ratio (CAR), Loan To Deposit Ratio (LDR), Non-Performing Loan (NPL), and Return On Assets (ROA) on share prices in state-owned bank companies listed on the IDX for the 2021-2021 period. 2023. This research uses a quantitative descriptive method. Sampling used purposive sampling technique. The object of this research is state-owned banks listed on the Indonesia Stock Exchange in the 2021-2023 period. The data source used is secondary data in the form of quarterly financial reports of BUMN Banks obtained from the Indonesian Stock Exchange website. In this study there were 60 samples that met the criteria, this study used SPSS 25. The analysis technique used in this study used the classic assumption test, namely the normality test, autocorrelation test, heteroscedasticity test and multicollinearity test. Hypothesis testing uses multiple linear regression analysis. The results of this research show that the Capital Adequacy Ratio (CAR) has a significant effect on stock prices with a significant value of 0.000, Loan To Deposit Ratio (LDR) has a significant effect on stock prices with a significant value of 0.000, Non Performing Loans (NPL) has a significant effect on stock prices with a significant value of 0.000, and Return On Asset ROA has a significant effect on share prices with a significant value of 0.000. CAR, LDR, NPL, ROA, simultaneously have a significant influence on share prices. Based on the R2 test, it shows that the ability to explain the independent variable towards the dependent variable is 98.4%, while the remaining 1.6% is influenced by other variables not examined in the research.

Keywords: Capital Adequacy Ratio, Loan To Deposit Ratio, Non Performing Loan, dan Return On Asset