

## ABSTRAK

Penelitian ini bertujuan untuk mengetahui dan menganalisis pengaruh *Capital Adequacy Ratio*, *Net Interest Margin*, *Dividend Payout Ratio*, dan *Return On Equity* terhadap harga saham pada perusahaan perbankan di Bursa Efek Indonesia tahun 2018-2020. Jenis penelitian ini menggunakan penelitian kuantitatif dimana sumber data yang digunakan adalah data eksternal berupa laporan keuangan perusahaan perbankan yang telah dipublikasi. Populasi dari penelitian ini adalah sebanyak 45 perusahaan sektor perbankan yang terdaftar di Bursa Efek Indonesia periode 2018-2020 dengan menggunakan metode *purposive sampling* maka diperoleh sampel sebanyak 28 perusahaan dan didapat 84 data yang diperoleh dari laporan keuangan tahunan. Hasil penelitian membuktikan bahwa *Capital Adequacy Ratio* dan *Net Interest Margin* tidak berpengaruh terhadap harga saham, sedangkan *Dividend Payout Ratio* dan *Return On Equity* berpengaruh terhadap harga saham. Berdasarkan hasil uji koefisien determinasi dinyatakan bahwa variabel independen memiliki pengaruh terhadap variabel dependen sebesar 40,1% dan sisanya dijelaskan oleh variabel lain yang tidak diteliti dalam penelitian ini.

Kata kunci: *Capital Adequacy Ratio*, *Net Interest Margin*, *Dividend Payout Ratio*, *Return On Equity*, Harga Saham

## **ABSTRACT**

*The purpose of this study was to determine and analyze the effect of Capital Adequacy Ratio, Net Interest Margin, Dividend Payout Ratio, and Return On Equity against stock price in banking companies listed on the Indonesia Stock Exchange in 2018-2020. This type of research uses quantitative research where the data source is external data in the form of financial statements of bank companies that have been published. The population of this research was 45 banking sector companies listed on the Indonesia Stock Exchange from 2018-2022 using a purposive sampling method. a sample of 28 companies was obtained and 84 data were obtained from the annual reports. The result of this research proves that Capital Adequacy Ratio and Net Interest Margin have no effect in stock price, while the Dividend Payout Ratio and Return On Equity have an impact on the stock price. Based on the result of the determination coefficient test, the independent variable influences the dependent variable by 40,1%, and the rest is explained by other variables not examined in this research.*

*Keywords:* Capital Adequacy Ratio, Net Interest Margin, Dividend Payout Ratio, Return On Equity, Stock Price

