

ABSTRAK

Penelitian ini bertujuan untuk menguji dan menganalisis pengaruh *Capital Adequacy Ratio*, *Loan To Deposit Ratio*, dan *Return On Asset* terhadap harga saham pada Bank Umum Swasta Nasional (BUSN) Devisa periode 2019-2021. Penelitian ini merupakan penelitian kuantitatif yang bersifat asosiatif, dimana jenis data yang digunakan yaitu data sekunder yang berupa laporan keuangan. Penentuan sampel menggunakan teknik *purposive sampling* yang menghasilkan 26 bank. Metode analisis yang digunakan yaitu analisis regresi linier berganda. Analisis data dilakukan dengan menggunakan *software Statistical Product and Service Solutions* (SPSS) versi 16. Hasil penelitian ini menunjukkan bahwa *Return On Asset* berpengaruh positif dan signifikan terhadap harga saham pada Bank Umum Swasta Nasional (BUSN) Devisa, sedangkan *Capital Adequacy Ratio* dan *Loan To Deposit Ratio* tidak berpengaruh signifikan terhadap harga saham pada Bank Umum Swasta Nasional (BUSN) Devisa.

Kata Kunci : *Capital Adequacy Ratio*, *Loan To Deposit Ratio*, *Return On Asset*, Harga Saham.



ABSTRACT

This study aims to examine and analyze the effect of Capital Adequacy Ratio, Loan To Deposit Ratio, and Return On Assets on stock prices at National Private Commercial Banks (BUSN) for the 2019-2021 period. This research is an associative quantitative research, where the type of data used is secondary data in the form of financial statements. Determination of the sample using purposive sampling technique which produces 26 banks. The analytical method used is multiple linear regression analysis. Data analysis was carried out using Statistical Product and Service Solutions (SPSS) version 16 software. The results of this study indicate that Return On Assets have a positive and significant effect on stock prices at National Private Commercial Banks (BUSN) for Foreign Exchange, while the Capital Adequacy Ratio and Loan To Deposit The ratio does not have a significant effect on stock prices at National Private Commercial Banks (BUSN) for Foreign Exchange.

Keyword : Capital Adequacy Ratio, Loan To Deposit Ratio, Return On Asset, Stock Price.

