

Abstrak

Penelitian ini bertujuan untuk mengetahui pengaruh Tingkat Kesehatan Bank dengan metode RGEC (*Risk Profile, Good Corporate Governance, Earning dan Capital*) yang diukur dengan variabel *Non Performing Loan (NPL), Loan to Deposit Ratio (LDR), Good Corporate Governanve (GCG), Return on Asset (ROA), Net Interest Margin (NIM), dan Capital Adequancy Ratio (CAR)* secara parsial dan bersama-sama berpengaruh terhadap Harga Saham 10 bank dengan aset terbesar pada tahun 2008 – 2018. Metode yang digunakan dalam penelitian ini adalah analisis regresi data panel. Data yang digunakan adalah data sekunder Hasil penelitian ini menunjukkan bahwa secara parsial NPL berpengaruh negatif dan signifikan terhadap harga saham, LDR, ROA, NIM dan CAR berpengaruh positif dan signifikan terhadap harga saham sedangkan GCG tidak berpengaruh terhadap harga saham. Sedangkan secara simultan menunjukkan bahwa NPL, LDR, GCG, ROA, NIM dan CAR berpengaruh signifikan terhadap harga saham.

Kata Kunci: Tingkat Kesehatan Bank, Metode RGEC (*Risk Profile, Good Corporate Governance, Earning dan Capital*), *Non Performing Loan (NPL), Loan to Deposit Ratio (LDR), Good Corporate Governanve (GCG), Return on Asset (ROA), Net Interest Margin (NIM), dan Capital Adequancy Ratio (CAR)*, Harga Saham.

Abstrak

This study aims to determine the effect of the Bank's Soundness with the RGEC (Risk Profile, Good Corporate Governance, Earning and Capital) methods as measured by Non-Performing Loans (NPL), Loan to Deposit Ratio (LDR), Good Corporate Governance (GCG) variables, Return on Assets (ROA), Net Interest Margin (NIM), and Capital Adequacy Ratio (CAR) partially and jointly affect the Stock Prices of 10 banks with the largest assets in 2008 - 2018. The method used in this study is the analysis panel data regression. The data used are secondary data. The results of this study indicate that NPL partially has a negative and significant effect on stock prices, LDR, ROA, NIM and CAR has a positive and significant effect on stock prices while GCG has no effect on stock prices. While simultaneously shows that NPL, LDR, GCG, ROA, NIM and CAR significantly influence stock prices.

Keywords: Bank Soundness, RGEC (Risk Profile, Good Corporate Governance, Earning and Capital) Method, Non Performing Loans (NPL), Loans to Deposit Ratio (LDR), Good Corporate Governance (GCG), Return on Assets (ROA) , Net Interest Margin (NIM), and Capital Adequacy Ratio (CAR), Share Prices.