

## ABSTRAK

**Felix Nolio Putra, 153010033, 2019, Pengaruh *Capital Adequacy Ratio* dan *Loan to Deposit Ratio* terhadap Harga Saham pada Perusahaan Jasa Subsektor Perbankan Yang Terdaftar di Bursa Efek Indonesia Periode 2013-2017, STIE Eka Prasetya, Program Studi Akuntansi, Pembimbing I : Desma Erica Maryati M, S.Pd., M.Si., Pembimbing II : Johnny Chandra, S.E., M.M.**

Penelitian ini bertujuan untuk mengetahui pengaruh *Capital Adequacy Ratio* dan *Loan to Deposit Ratio* terhadap Harga Saham secara parsial dan secara simultan pada perusahaan Jasa sub sektor perbankan yang terdaftar di Bursa Efek Indonesia periode 2013-2017.

Penelitian ini menggunakan jenis data kuantitatif dan sumber data merupakan data sekunder. Unit analisis dan observasi dalam penelitian ini adalah perusahaan jasa sub sektor perbankan yang terdaftar di Bursa Efek Indonesia, dengan jumlah populasi sebanyak 45 perusahaan. Dari populasi, dipilih dengan teknik *purposive sampling* dan diperoleh sebanyak 28 perusahaan selama 5 periode yaitu periode 2013-2017 yang berjumlah 140 sampel. Metode analisis yang digunakan dalam penelitian ini adalah analisis regresi linier berganda. Hasil analisis memberikan persamaan **Harga Saham = 3.453 + 0.488 *Capital Adequacy Ratio* + 1.865 *Loan to Deposit Ratio* + e**

Hasil penelitian secara parsial menunjukkan bahwa *Capital Adequacy Ratio* berpengaruh tidak signifikan terhadap Harga Saham dengan nilai  $t_{hitung} < t_{tabel}$  yaitu  $1.060 < 1.9773$  dan nilai signifikan  $> 0.05$  yaitu  $0.291 > 0.05$  yang berarti hipotesis pertama ditolak. *Loan to Deposit Ratio* berpengaruh signifikan terhadap Harga Saham dengan nilai  $t_{hitung} > t_{tabel}$  yaitu  $3.015 > 1.9773$  dan nilai signifikan  $< 0.05$  yaitu  $0.003 < 0.05$  yang berarti hipotesis kedua diterima. Hasil penelitian secara simultan menunjukkan bahwa *Capital Adequacy Ratio* dan *Loan to Deposit Ratio* berpengaruh signifikan terhadap Harga Saham dengan nilai  $F_{hitung} > F_{tabel}$  yaitu  $4.660 > 3.06$  dan nilai signifikan  $< 0.05$  yaitu  $0.011 < 0.05$  yang berarti hipotesis ketiga diterima. Koefisien determinasi (*R Square*) sebesar 0.064 atau 6.4% yang berarti variabel Harga Saham dapat dijelaskan oleh *Capital Adequacy Ratio* dan *Loan to Deposit Ratio*, sedangkan sisanya sebesar 93,6% variabel Harga Saham dapat dijelaskan oleh variabel lain seperti *Earning Per Share*, *Non Performing Loan*, *Net Interest Margin*, *Return on Assets*, Beban Operasional pada Pendapatan Operasional, dan hal lain yang tidak diteliti dalam penelitian ini.

**Kata kunci : *Capital Adequacy Ratio*, *Loan to Deposit Ratio*, Harga Saham**

## ABSTRACT

***Felix Nolio Putra, 153010033, 2019, The Effect of Capital Adequacy Ratio and Loan to Deposit Ratio to Stock Price on Service Companies Banking Subsector Listed at Indonesia Stock Exchange Period 2013-2017, STIE Eka Prasetya, Accounting Studies Program, Advisor I : Desma Erica Maryati M, S.Pd., M.Si., Advisor II : Johnny Chandra, S.E., M.M.***

*This study aims to determine the effect of Capital Adequacy Ratio and Loan to Deposit Ratio to Stock Price partially and simultaneously on service companies banking subsector listed at Indonesia Stock Exchange period 2013-2017.*

*This research is based on quantitative data type and the data source is from secondary data. The unit analysis and observation in this study is service companies banking subsector listed at Indonesia Stock Exchange with total of population of 45 companies. From this population, 28 companies are chosen by purposive sampling technique throughout 5 periods of year, specifically from 2013-2017 which sum up to 140 samples. The metode of analysis used in this study is multiple linear regression analysis. The result of the analysis is an equation **Stock Price = 3.453 + 0.488 Capital Adequacy Ratio + 1.865 Loan to Deposit Ratio + e***

*The result of partial research shows that Capital Adequacy Ratio effects not significantly to Stock Price with value of  $t_{count} < t_{table}$  which is  $1.060 < 1.9773$  and significant value  $> 0.05$  which is  $0.291 > 0.05$  which means the first hypothesis rejected. Loan to Deposit Ratio effects significantly to Stock Price with value of  $t_{count} > t_{table}$  which is  $3.015 > 1.9773$  and significant value  $< 0.05$  which is  $0.003 < 0.05$  which means the second hypothesis accepted. The result of simultaneous research shows that Capital Adequacy Ratio and Loan to Deposit Ratio effect significantly to Stock Price with value of  $F_{count} > F_{table}$  which is  $4.660 > 3.06$  and significant value  $< 0.05$  which is  $0.011 < 0.05$  which means the third hypothesis accepted. The coefficient of detemination (R Square) is 0.064 or 6.4% which means Stock Price can be explained by Capital Adequacy Ratio and Loan to Deposit Ratio, and the rest 93,6% of Stock Price variable can be explained by other variables for example Earning Per Share, Non Performing Loan, Net Interest Margin, Return on Assets, Operational Costs on Operational Revenues, and others which are not used in this study.*

***Keywords : Capital Adequacy Ratio, Loan to Deposit Ratio, Stock Price***