

ABSTRACT

Banking company is one of the industries that participate in the capital market. To assess the soundness of the bank can be measured based approach to Risk Based Bank Rating, which is the standard in assessing the health of banks.

The performance level of bank health used in this study using RGEC. Thus the bank rating includes and is based on Risk aspects described with LDR, GCG aspects conducted by the bank itself (self-assessment), aspect Earning described by ROA and aspects of the Capital with the CAR.

This study aims to determine the conceptual LDR, GCG, ROA, and CAR have an influence simultaneously and partially to the stock prices of banking companies go public in Indonesia Stock Exchange (BEI) in the period 2011-2015.

The sample is determined by purposive sampling technique. The sample in this study there are 10 banking companies use secondary data from the financial statements of banks. To meet the objectives of the study, the hypothesis was tested using panel data regression analysis.

Based on the results of the analysis showed that the variables LDR, GCG, ROA and CAR simultaneous effect on share prices of banking companies go public in Indonesia Stock Exchange (BEI). The results of the study only partially ROA affect stock prices. As for LDR, GCG, and CAR have no effect on stock prices.

Keywords: LDR, GCG, ROA, CAR, Stock Price