

ABSTRACT

One of the causes of stock price changes is because it is influenced by performance in the bank. A good performance of bank will be able to attract investors to save their funds to bank through the capital market. The more investors want to save the funds then the stock price of the bank will increase, if fewer investors then the stock price will also decline. The performance of bank can be measured using bank soundness with 4 indicators. The first indicator that's risk profile by a ratio Loan to Deposit Ratio (LDR), the second indicator is Good Corporate Governance (GCG), an indicator third is profitability (earnings) by a ratio Return On Assets (ROA), and the fourth indicator is the Capital with Capital Adequacy Ratio (CAR). This research is descriptive and verification research and is causal. By using time series data, population in this research is banking sector which listing in Indonesia Stock Exchange period 2012-2016, with 20 sample. The type of data used in this study is panel data and using secondary data. The results of this study indicate that the LDR, GCG, ROA, CAR simultaneously significant effect on stock prices, partially LDR, ROA, CAR significant effect on stock prices, and GCG no significant effect on stock prices.

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