

ANALYSIS OF BANKING STOCK PRICE LISTED IN INDONESIA STOCK EXCHANGE

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Abstract

This examination intends to decide the impact of Profitability proxied with Return On Equity (ROE), Solvability by Debt to Equity Ratio (DER), Inflation proxied with normal of yearly swelling rate and Interest rate proxied by normal of yearly loan cost toward banking stock cost. The populace in this exploration were 39 business banks recorded on the Indonesia Stock Exchange period 2017 to 2019. The example acquired in this examination added up to 39 business banks chose by immersed inspecting strategy. Absolute perception information got in this examination are 117 information period 2017 to 2019. The investigation strategy that utilized in this examination is board information relapse and theory test utilized in this investigation is a measurable t-test with a certainty level of 5%. Information examination was finished utilizing Microsoft Excel 2016 and speculation testing in this exploration utilizing Data Panel Regression Analysis with E-Views 10 program and importance level of 5%. The outcome of the research shows that (1) Profitability (ROE) positively affects banking stock price, (2) Solvability (DER) has no impact banking stock price, (3) Inflation has no impact counts on stock price, (4) Interest Rate has no impact banking stock price.

Keywords: Profitability; Solvability; Inflation; Interest Rate; Stock Price

ANALISIS HARGA SAHAM PERBANKAN YANG TERDAFTAR DI BURSA EFEK INDONESIA

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Abstrak

Penelitian ini adalah studi kuantitatif untuk mengetahui pengaruh profitabilitas, solvabilitas, inflasi, dan suku bunga pada harga saham bank konvensional. Penelitian ini menggunakan bank yang terdaftar di Bursa Efek Indonesia pada tahun 2017-2019. Teknik sampel jenuh digunakan untuk penelitian ini dengan menggunakan 39 bank konvensional yang terdapat di Indonesia. Uji hipotesis pada penelitian ini menggunakan analisis regresi linier berganda dengan E-Views 10 sebagai alat analisis. Hasil penelitian ini didapatkan (1) Profitabilitas dengan indikator ROE mempengaruhi harga saham perbankan, (2) Solvabilitas dengan indikator DER tidak memiliki pengaruh terhadap harga saham perbankan, (3) Inflasi tidak memiliki pengaruh terhadap harga saham perbankan, (4) Suku Bunga tidak memiliki pengaruh terhadap harga saham perbankan.

Kata Kunci: Profitabilitas, Solvabilitas, Inflasi, Suku bunga, Harga Saham