ABSTRACT

Banking firm is one of the industries participating in the capital market. This analysis is to determine the company's financial performance by using ratios. To assess the soundness of banking used Risk Based Bank Rating method, which is standard in assesing bank soundness. On the basis of this conceptual study aims to determine the impact of LDR, GCG, ROE, and CR to stock prices at the banking company that went public on the Indonesia Stock Exchange (IDX). The sample was determined by purposive sampling technique in order to obtain sample with the specified criteria. The sample in this study were 6 banking companies. This study uses secondary data in the form of financial statements of the period 2009-2014 which was published in the Indonesian Stock Exchange (IDX). To meet the research objectives, hypotheses were tested using panel data regression analysis. Based on the analysis it can be concluded that LDR, GCG, and ROE has an impact on stock price on the banking company that went public on the Indonesia Stock Exchange (IDX). As for the CR has no impact on stock price on the banking company that went public on the Indonesia Stock Exchange (IDX).

Keywords: Bank Soundness, Risk Based Bank Rating, Stock Price