

ABSTRAK

PENGARUH RASIO CAMEL TERHADAP PERUBAHAN HARGA SAHAM BANK PASCA COVID-19

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COVID-19 memberikan dampak luar biasa terhadap harga saham di Indonesia tidak terkecuali sektor Perbankan. Perusahaan berupaya memberikan informasi sebaik mungkin kepada investor dalam rangka memberikan rasa aman kepada investor agar mau berinvestasi kembali. Tujuan penelitian ini untuk menguji secara empiris pengaruh CAMEL terhadap perubahan harga saham pasca COVID-19 pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia tahun 2022-2023. Penelitian ini bersifat deskriptif eksplanatoris dengan pendekatan kuantitatif. Analisis dengan proses pengolahan data menggunakan program EViews. Hasil penelitian menunjukkan bahwa CAR berpengaruh tidak signifikan terhadap perubahan harga saham, RORA berpengaruh signifikan dan memiliki arah hubungan negatif terhadap perubahan harga saham, NPM berpengaruh tidak signifikan terhadap perubahan harga saham, ROA berpengaruh signifikan dan memiliki arah hubungan positif terhadap perubahan harga saham, dan LDR berpengaruh tidak signifikan terhadap perubahan harga saham. Secara simultan terdapat pengaruh signifikan antara CAR, RORA, NPM, ROA dan LDR secara bersama-sama terhadap perubahan harga saham bank pasca COVID-19.

Kata kunci: Rasio Camel, perubahan harga saham, bank, pasca covid 19.

ABSTRACT

THE EFFECT OF CAMEL RATIO ON CHANGES IN BANK STOCK PRICES POST COVID-19

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COVID-19 has had a tremendous impact on stock prices in Indonesia, including the banking sector. Companies strive to provide the best possible information to investors in order to provide a sense of security to investors so that they are willing to invest again. The purpose of this study is to empirically test the effect of CAMEL on changes in stock prices after COVID-19 in banking companies listed on the Indonesia Stock Exchange in 2022-2023. This study is descriptive explanatory with a quantitative approach. Analysis with data processing using the EViews program. The results of the study show that CAR has no significant effect on changes in stock prices, RORA has a significant effect and has a negative relationship direction to changes in stock prices, NPM has no significant effect on changes in stock prices, ROA has a significant effect and has a positive relationship direction to changes in stock prices, and LDR has no significant effect on changes in stock prices. Simultaneously, there is a significant influence between CAR, RORA, NPM, ROA and LDR together on changes in bank stock prices after COVID-19.

Keywords: camel ratio, stock price changes, banks, post covid 19.