

Analisis peran Pasar saham dan pasar uang antar Bank dalam penilaian kinerja Bank umum dalam indeks lq45 pada periode 2010 2014 = Interbank market stock market and bank performance in Indonesia a study for lq45 Bank for the period of 2010-2014

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Abstrak

[ABSTRAK

Penelitian ini menyelidiki pengaruh kinerja dan risiko bank terhadap perubahan jumlah pinjaman antar bank, tingkat suku bunga pinjaman antar bank, serta imbal hasil saham bank. Sampel penelitian meliputi 6 bank anggota indeks LQ45 pada periode per-kuartal 2010-2014. Metode regresi memakai regresi panel dengan random effect dan pooled least squares. Hasil penelitian menunjukkan bahwa kinerja dan risiko bank mempengaruhi tingkat suku bunga pinjaman antar bank, dan faktor biaya mempengaruhi tingkat imbal hasil saham bank.

ABSTRACT

This research aims to investigate the impact of bank risk and performance on the rate of change in interbank borrowing, interbank borrowing interest rate, and stock return. Research sample includes 6 banks from LQ45 index for the quarterly period of 2010-2014. This paper employs panel regression technique with random effect model and pooled least squares model. Research's finding suggests that bank risk and performance influenced interbank borrowing interest rate and overhead cost affects bank's stock return.;

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