

**PENGARUH KINERJA KEUANGAN TERHADAP HARGA SAHAM
DIPERUSAHAAN SEKTOR PERBANKAN YANG
TERDAFTAR DI BURSA EFEK INDONESIA**

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ABSTRAKSI

Penelitian ini bertujuan untuk mengetahui pengaruh Kinerja keuangan Perbankan Go Public terhadap harga saham yang sudah tercatat di Bursa Efek Indonesia (BEI) pada tahun 2013-2016 baik secara parsial maupun secara simultan. variabel dependent yang diteliti yaitu Capital Adequacy Ratio (CAR), Non Performing Loan (NPL), Return On Equity (ROE), Loan to Deposit Ratio (LDR). sedangkan di variabel independent yang diteliti yaitu harga saham. dengan jumlah sampel penelitian sebanyak 20 bank yang diperoleh dengan teknik purposive sampling. analisis data menggunakan regresi linear berganda. hasil dari penelitian ini menunjukkan bahwa Variabel CAR, NPL, ROE dan LDR berpengaruh signifikan secara bersama-sama terhadap harga saham. Secara parsial, variabel CAR, NPL dan LDR tidak berpengaruh signifikan terhadap harga saham. Sedangkan variabel ROE berpengaruh signifikan terhadap harga saham . Hal ini berarti 38,4% variabel harga saham dapat dijelaskan oleh variabel CAR, NPL ,ROE dan LDR. Sedangkan sisanya sebesar 61,6% dipengaruhi oleh variabel lainnya di luar model penelitian ini.

Kata kunci : harga saham , *Capital Adequacy Ratio*, *Non Performing Loan*, *Return On Equity* dan *Loan to Deposit Ratio*.

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ABSTRACT

This research aims to know the influence of the financial performance of banking went Public against the stock price which is already listed on the Indonesia stock exchange (BEI) in 2013-2016 either partially or simultaneously. the dependent variables are examined, namely Capital Adequacy Ratio (CAR), the Non Performing Loan (NPL), Return On Equity (ROE), Loan to Deposit Ratio (LDR). whereas in the independent variables examined, namely share price. with a population of as many as 20 research samples bank obtained with the technique of sampling purposive. data analysis using multiple linear regression. the results of this research show that the variable CAR, NPL, ROE and significant influential LDR together against stock prices. Partially, variable CAR, NPL and LDR have no effect significantly to stock prices. While variable ROE effect significantly to stock prices. This means that 38,4% variable stock price can be explained by the variable CAR, NPL, ROE and LDR. While the rest of 61.6% is affected by other variables outside of this research model.

Keywords : Return On Assets, Capital Adequacy Ratio, Non Performing Loan, Loan to Deposit Ratio.