ABSTRAK

PENGARUH KINERJA KEUANGAN TERHADAP HARGA SAHAM PERUSAHAAN PERBANKAN YANG TERDAFTAR DI BURSA EFEK INDONESIA TAHUN 2014-2018

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Kinerja keuangan merupakan faktor penting untuk menarik investor dalam membeli saham. Penelitian ini bertujuan untuk mengetahui pengaruh kinerja keuangan dengan menggunakan rasio *Non Performing Loan Ratio* (NPL), *Loan to Deposit Ratio* (LDR), *Capital Adequacy Ratio* (CAR), *Debt to Equity Ratio* (DER), *Return on Assets* (ROA) dan *Net Profit Margin* (NPM) terhadap harga saham perusahaan perbankan baik secara parsial maupun simultan. Teknik pengambilan sampel dengan menggunakan metode *purposive sampling*. Berdasarkan kriteria sampel penelitian ini berjumlah 31 perusahaan perbankan. Data yang digunakan dalam penelitian ini adalah data sekunder yang diperoleh dari situs resmi Bursa Efek Indonesia (www.idx.co.id). Metode analisis penelitian yang digunakan adalah Pengujian Asumsi Klasik, Analisis Regresi Linear Berganda dan Pengujian Koefisien Determinasi. Berdasarkan uji F, variabel NPL, LDR, CAR, DER, ROA dan NPM secara simultan berpengaruh signifikan terhadap harga saham. Berdasarkan uji t, variabel NPL, LDR, CAR dan DER secara parsial tidak memiliki pengaruh secara signifikan terhadap harga saham, sedangkanvariabel ROA dan NPM secara parsial memiliki pengaruh signifikan terhadap harga saham.

Kata kunci: *Non Performing Loan Ratio* (NPL), *Loan to Deposit Ratio* (LDR), *Capital Adequacy Ratio* (CAR), *Debt to Equity Ratio* (DER), *Return on Assets* (ROA), *Net Profit Margin* (NPM), Harga Saham

ABTRACT

THE INFLUENCE OF FINANCIAL PERFORMANCE ON STOCK PRICE AT BANKING COMPANIES LISTED IN INDONESIA STOCK EXCHANGE 2014-2018

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Financial performance is an important factor to attract investors in buying shares. This study aims to determine the influence of financial performance using Non Performing Loan Ratio (NPL), Loan to Deposit Ratio (LDR), Capital Adequacy Ratio (CAR), Debt to Equity Ratio (DER), Return on Assets (ROA) dan Net Profit Margin (NPM) on the stock prices of banking companies both partially and simultaneously. The sampling technique used was purposive sampling method. Based on the sample criteria of this study there were 31 banking companies. The data used in this study are secondary data obtained from the official website of Indonesia Stock Exchange (www.idx.co.id). The research analysis method used Wastesting Classic Assumptions, Multiple Linear Regression Analysis and Testing Coefficient of Determination. The results of the F test showed that simultaneously NPL, LDR, CAR, DER, ROA and NPM variables had significant influence on stock prices. The results of the t test showed that partiallyNPL, LDR, CAR and DER variables did not have significant influence on stock prices, while the ROA and NPM variables partially had a significant influence on stock prices.

Keywords: *Non Performing Loan Ratio* (NPL), *Loan to Deposit Ratio* (LDR), *Capital Adequacy Ratio* (CAR), *Debt to Equity Ratio* (DER), *Return on Assets* (ROA), *Net Profit Margin* (NPM) and Stock Price