

ABSTRAK

**PENGARUH LIKUIDITAS, SOLVABILITAS, AKTIVITAS,
DAN PROFITABILITAS
TERHADAP HARGA SAHAM
Studi Empiris Pada Perusahaan Perbankan
Yang Terdaftar di BEI Periode 2009-2012**

Carolus Utut Wijayanto
NIM : 092114057
Universitas Sanata Dharma
Yogyakarta
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Penelitian ini bertujuan untuk (1) mengetahui pengaruh Likuiditas, Solvabilitas, Aktivitas, dan Profitabilitas terhadap harga saham, (2) mengetahui pengaruh Likuiditas terhadap Harga Saham, (3) mengetahui pengaruh Solvabilitas terhadap Harga Saham, (4) mengetahui pengaruh Aktivitas terhadap Harga Saham, (5) mengetahui pengaruh Profitabilitas terhadap harga saham.

Penelitian ini merupakan jenis penelitian empiris. Pengambilan sampel menggunakan metode *purposive sampling*, dengan jumlah sampel 24 perusahaan sektor perbankan yang terdaftar di Bursa Efek Indonesia pada periode 2009-2012. Data laporan keuangan yang digunakan adalah laporan keuangan yang telah dipublikasikan dalam *Indonesian Capital Market Directory* (ICMD) 2013. Teknik analisis data menggunakan regresi berganda, uji F, uji t, dan koefisien determinasi yang diuji dengan uji asumsi klasik.

Hasil penelitian menunjukkan secara simultan Likuiditas, Solvabilitas, Aktivitas, dan Profitabilitas berpengaruh positif terhadap Harga Saham. Secara parsial Solvabilitas berpengaruh negatif, sedangkan Profitabilitas dan Aktivitas berpengaruh positif terhadap Harga Saham.

Kata kunci: Likuiditas, Solvabilitas, Aktivitas, Profitabilitas, Harga Saham.

ABSTRACT

**THE INFLUENCE OF LIQUIDITY, SOLVABILITY, ACTIVITY,
AND PROFITABILITY TOWARD THE STOCK PRICE**

Empirical Study On Banking Companies

Listed on the Indonesian Stock Exchange During The Period 2009-2012

Carolus Utut Wijayanto
Student Number: 092114057
Sanata Dharma University
Yogyakarta
2015

This research aims to investigate: (1) the influence of Liquidity, Solvability, Activity, and Profitability simultaneously to the Stock Price (2) the influence of Liquidity to the Stock Price, (3) the influence of Solvability to the Stock Price, (4) the influence of Activity to the Stock Price, (5) the influence of Profitability to the Stock Price individually.

This research is an empirical research. Sampling method is purposive and obtained 24 banking companies listed Indonesian Stock Exchange during the period 2009-2012. The data were taken from financial statements that have been published in the Indonesian Capital Market Directory (ICMD) 2013. Data were analyzed using multiple regression method. The F test, t-Test, and classical assumption test were conducted to analyze the data.

The result showed that Liquidity, Solvability, Activity, and Profitability influence Stock Prices simultaneously. Partially, Solvability influence negatively to Stock Price and Profitability and Activity influence positively to the Stock Price.

Key Words: Liquidity, Solvability, Activity, Profitability, Stock Price.