

RINGKASAN

Penelitian ini merupakan penelitian yang menggunakan data sekunder pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia pada tahun 2015-2019. Penelitian ini mengambil judul: “*The Effect of Financial Performance on The Stock Price of Banking Companies listed on Indonesia Stock Exchange*”. Penelitian ini bertujuan untuk mengetahui pengaruh Capital Adequacy Ratio, Loan to Deposit Ratio, Return on Asset, Return on Equity, and Earning per Share terhadap Harga Saham pada perusahaan Perbankan yang terdaftar di Bursa Efek Indonesia.

Populasi dalam penelitian ini adalah perusahaan perbankan yang terdaftar di Bursa Efek Indonesia yang memiliki laporan keuangan tahunan dengan mencantumkan data Capital Adequacy Ratio, Loan to Deposit Ratio, Return on Asset, Return on Equity, and Earning per Share pada tahun 2015 - 2019. Sampel dalam penelitian ini berjumlah 75 sampel dengan 15 perusahaan. Teknik pengambilan sampel yang digunakan adalah *purposive sampling*. Analisis data dalam penelitian ini adalah analisis regresi berganda, Uji F dan Uji T. Hasil penelitian ini menunjukkan bahwa Capital Adequacy Ratio berpengaruh positif terhadap Harga Saham, Loan to Deposit Ratio tidak berpengaruh terhadap Harga Saham, Return on Asset tidak berpengaruh terhadap Harga Saham, Return on Equity berpengaruh positif terhadap Harga Saham dan Earning per Share berpengaruh positif terhadap Harga Saham.

Implikasi dari penelitian ini yaitu bagi perusahaan perbankan yang terdaftar di IDX perlu memprioritaskan kebijakan terkait kinerja keuangan perusahaan sebagai upaya untuk meningkatkan harga saham perusahaan perbankan, karena kinerja perusahaan yang baik akan mempengaruhi dalam menarik investor untuk menanamkan sahamnya pada perusahaan tersebut.

Kata Kunci : Capital Adequacy Ratio, Loan to Deposit Ratio, Return on Asset, Return on Equity, Earning per Share, Stock Price

SUMMARY

This study is a study that uses secondary data on banking companies listed on Indonesia Stock Exchange in 2015-2019. This study takes the title: “The Effect of Financial Performance on The Stock Price of Banking Companies listed on Indonesia Stock Exchange”. This study aims to determine the effect of Capital Adequacy Ratio, Loan to Deposit Ratio, Return on Asset, Return on Equity, and Earning per Share on the stock price of banking companies listed on Indonesia Stock Exchange in 2015-2019.

The population in this study is banking companies listed on Indonesia Stock Exchange which have annual reports by including Capital Adequacy Ratio, Loan to Deposit Ratio, Return on Asset, Return on Equity, and Earning per Share data in 2015-2019. The sample in this study amounted to 75 sample with 15 companies. The sampling technique used was purposive sampling. Data analysis in this study is regression analysis, F-test, and T-test. The results of this study indicate that Capital Adequacy Ratio has a positive effect on stock price, Loan to Deposit Ratio has no effect on stock price, Return on Asset has no effect on stock price, Return on Equity has a positive effect on stock price, and Earning per Share has a positive effect on stock price.

The Implication in this research for the banking companies listed on IDX is need to prioritize policies related to the financial performance of the company as an effort to increase stock price of the banking company. Because of the good performance of the company it will influence in attracting investors to invest their shares in that company.

Keywords: Capital Adequacy Ratio, Loan to Deposit Ratio, Return on Asset, Return on Equity, Earning per Share, Stock Price