

INTISARI

Penelitian ini bertujuan untuk menguji secara empiris pengaruh *Return On Asset*, *Capital Adquency Ratio*, *Net Profit Margin*, dan *Loan to Deposit Ratio* terhadap Harga Saham pada perusahaan bank umum yang terdaftar di Bursa Efek Indonesia baik secara parsial maupun simultan dan yang berpengaruh dominan terhadap harga saham. Penelitian ini menggunakan analisis regresi berganda dengan sampel sebanyak dua puluh tiga perusahaan. Berdasarkan hasil penelitian diketahui bahwa secara parsial, *Retun On Assets*, *Capital Adquency Ratio*, *Net Profit Margin*, dan *Loan to Deposit Ratio* berpengaruh signifikan terhadap harga saham. Hasil uji F atau secara simultan menunjukkan model regresi layak digunakan untuk memprediksi *Return On Assets*, *Capital Adquency Ratio*, *Net Profit Margin*, dan *Loan to Deposit Ratio* terhadap Harga Saham pada perusahaan bank umum. Hasil pengujian koefisien determinasi parsial menunjukkan rasio *Return On Assets* memiliki pengaruh dominan terhadap harga saham perusahaan bank umum yang terdaftar di Bursa Efek Indonesia.

Kata kunci : *Return On Asset*, *Capital Adquency Ratio*, *Net Profit Margin*, dan *Loan to Deposit Ratio*, Harga Saham.



ABSTRACT

This research is meant to test empirically the influence of Return On Asset, Capital Adquency Ratio, Net Profit Margin, and Loan to Deposit Ratio to the share price of commercial bank compannies which are listed in Indonesia Stock Exchange both partial and simultaneous and to find out which variable give dominant influence to the share price. This research has been carried out by using multiple linear regressions analysis and twenty three companies have been selected as samples. Based on the result of the research, it has been found that partially i.e. Retun On Assets, Capital Adquency Ratio, Net Profit Margin, and Loan to Deposit Ratio give significant influence to the share price. The result of the F test or simultaneous test shows that the regression model is feasible to be used to predict Return On Assets, Capital Adquency Ratio, Net Profit Margin, and Loan to Deposit Ratio to the share price of commercial bank companies. The result of partial determination coefficient shows that Return on Assets give dominant influence to the share price of commercial bank companies which are listed in Indonesia Stock Exchange.

Keywords: Return on asset, capital adquency ratio, net profit margin, and loan to deposit ratio, share price.

