

ABSTRAK

Penelitian ini dilakukan untuk mengetahui pengaruh kinerja keuangan terhadap harga saham pada perusahaan LQ45 yang terdaftar di Bursa Efek Indonesia periode tahun 2015-2019. Penelitian ini menggunakan rasio-rasio keuangan sebagai alat ukur kinerja keuangan perusahaan yaitu, *Net Profit Margin* (NPM), *Current Ratio* (CR), *Return On Equity* (ROE), *Earning Per Share* (EPS), dan *Debt to Equity* (DER). Teknik pengambilan sampel menggunakan metode *purposive sampling*, dengan jumlah sampel sebanyak 20 perusahaan dengan periode pengamatan selama 2015-2019, sehingga memperoleh data observasi sebanyak 100. Sumber data sekunder yang digunakan dalam penelitian ini berasal dari Bursa Efek Indonesia. Teknik analisa data menggunakan analisis regresi linier berganda. Hasil penelitian ini menunjukkan bahwa variabel NPM berpengaruh positif terhadap harga saham, CR tidak berpengaruh terhadap harga saham, ROE berpengaruh positif terhadap harga saham, EPS berpengaruh positif terhadap harga saham, dan DER tidak berpengaruh terhadap harga saham

Kata Kunci: *Net Profit Margin, Current Ratio, Return On Equity, Earning Per Share, Debt to Equity*

ABSTRACT

This research aimed to find out the effect of financial performance on stock price of LQ45 companies which were listed on Indonesia Stock Exchange during 2015-2019. While some financial ratios were used namely Net Profit Margin (NPM), Current Ratio (CR), Return On Equity (ROE), Earning Per Share (EPS), and Debt to Equity (DER). Moreover, the data collection technique used purposive sampling, with 20 companies as the sample during 2015-2019. In line with that, there were 100 observation data. Furthermore, the data were secondary, which were taken from Indonesian Stock Exchange. Additionally, the data analysis technique used multiple linear regression. In addition, the research result concluded that NPM had a positive effect on stock price. On the other hand, CR did not affect stock price. Meanwhile, ROE had a positive effect on stock price. In contrast, EPS had a positive effect on stock price. Differently, DER did not affect stock price.

Keywords: *Net Profit Margin, Current Ratio, Return On Equity, Earning Per Share, Debt to Equity.*