

ABSTRAK

Skripsi dengan judul “Analisis Faktor-Faktor yang Mempengaruhi Harga Saham pada Perusahaan Sub Sektor Bank Milik BUMN di Bursa Efek Indonesia Tahun 2016-2020” ini ditulis oleh Muh. Rifqi Nasrul ‘Aziz, NIM. 12406173037, pembimbing Risdiana Himmati, M.Si.

Penelitian ini dilatar belakangi oleh keberadaan saham yang menjadi potensi pengembangan ekonomi yang sangat potensial dalam upaya pembangunan nasional. Harga saham perusahaan yang dianalisis melalui Indeks Harga Saham Gabungan (IHSG) menjadi wadah untuk melakukan pemantauan dan prediksi yang sering digunakan sebagai platform pemantau harga saham di Indonesia. Namun, karena dalam pasar modal harga saham dapat berubah-ubah, maka akan berpotensi mengalami kerugian. Sehingga hal ini harus menjadi pertimbangan bagi investor untuk melakukan analisis faktor-faktor yang mempengaruhi harga saham yang berpotensi mengalami kerugian dan keuntungan yang akan diperoleh.

Rumusan masalah dalam penulisan skripsi ini adalah bagaimana pengaruh *Return on Asset, Debt to Equity Ratio, Operating Profit Margin, Price Earning Ratio, Return on Equity, Gross Profit dan Total Debt to Asset Ratio* terhadap Harga Saham pada Perusahaan sub-sektor perbankan? . Penelitian ini menggunakan pendekatan kuantitatif dan jenis penelitian asosiatif dan sumber data adalah data sekunder yang diperoleh dari laporan BEI tahun 2016-2021. Teknik pengumpulan sampel menggunakan *purposive sampling*. Pengolahan data dalam penelitian ini menggunakan *E-Views 10* dengan teknik analisis Regresi Data Panel.

Hasil penelitian ini dapat disimpulkan bahwa *Return on Asset, Debt to Equity Ratio, Operating Profit Margin, Gross Profit Margin* berpengaruh positif dan signifikan terhadap harga saham pada perusahaan perbankan milik BUMN periode 2016-2020. *Price Earning Ratio* dan *Return of Equity* tidak berpengaruh terhadap harga saham pada perusahaan perbankan milik BUMN periode 2016-2020, dan *Total Debt to Asset Ratio* memiliki pengaruh negative dan signifikan terhadap harga saham pada perusahaan subsector perbankan milik BUMN periode 2016-2020. Sedangkan secara simultan *Return on Asset, Debt to Equity Ratio, Net Operating Provit Margin, Price Earning Ratio, Return of Equity, Gross Profit Margin, dan Total Debt Asset Ratio* secara simultan berpengaruh positif dan signifikan terhadap harga saham pada Perusahaan Subsektor Perbankan Milik BUMN Periode 2016-2020.

Kata Kunci : *Return on Asset, Debt to Equity Ratio, Operating Profit Margin, Price Earning Ratio, Return on Equity, Gross Profit, Total Debt to Asset Ratio, Harga Saham*

ABSTRACT

The thesis entitled "Analysis of Factors Affecting Stock Prices in State-Owned Bank Sub-Sector Companies on the Indonesia Stock Exchange 2016-2020" was written by Muh. Rifqi Nasrul 'Aziz, NIM. 12406173037, supervisor Risdiana Himmati, M.Si.

This research is motivated by the existence of shares which are a potential economic development that is very potential in national development efforts. The company's stock prices are analyzed through the Composite Stock Price Index (JCI) as a forum for monitoring and predicting which is often used as a platform for monitoring stock prices in Indonesia. However, because in the capital market stock prices can fluctuate, it will potentially experience losses as well. So this should be a consideration for investors to analyze the factors that affect stock prices that have the potential to experience losses and the profits to be gained.

The formulation of the problem in writing this thesis is how the effect of Return on Assets, Debt to Equity Ratio, Operating Profit Margin, Price Earning Ratio, Return on Equity, Gross Profit and Total Debt to Asset Ratio on stock prices in companies in the banking sub-sector? . This study uses a quantitative approach and the type of associative research and the data source is secondary data obtained from the 2016-2021 BEI report. The sampling technique used was purposive sampling. Data processing in this study using E-Views 10 with Panel Data Regression analysis techniques.

The results of this study can be concluded that Return on Assets, Debt to Equity Ratio, Operating Profit Margin, Gross Profit Margin have a positive and significant effect on stock prices in state-owned banking companies for the 2016-2020 period. Price Earning Ratio and Return of Equity have no effect on stock prices in state-owned banking companies for the 2016-2020 period, and the Total Debt to Asset Ratio has a negative and significant effect on stock prices in state-owned banking sub-sector companies for the 2016-2020 period. Meanwhile, Simultaneously Return on Assets, Debt to Equity Ratio, Net Operating Provit Margin, Price Earning Ratio, Return of Equity, Gross Profit Margin, and Total Debt Asset Ratio simultaneously have a positive and significant effect on stock prices in BUMN-Owned Banking Subsector Companies Period 2016-2020.

Keywords: Return on Assets, Debt to Equity Ratio, Operating Profit Margin, Price Earning Ratio, Return on Equity, Gross Profit, Total Debt to Asset Ratio, Stock Price