

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh Kinerja Keuangan terhadap *Return* saham pada perusahaan Perbankan konvensional yang terdaftar di Bursa Efek Indonesia. Kinerja keuangan perusahaan diukur dengan *Current Ratio*, *Earning Per Share*, *Return On Asset* dan *Loan to Deposit Ratio*. Penelitian ini menggunakan metode kuantitatif. Populasi dalam penelitian ini adalah seluruh perusahaan Perbankan konvensional yang terdaftar di Bursa Efek Indonesia Periode 2016 hingga 2020. Sampel pada penelitian ini yang sesuai dengan kriteria dan ditentukan dengan metode *Purposive Sampling* sehingga didapat total sampel 24 perusahaan sampel. Jenis data yang digunakan adalah jenis data sekunder yang diperoleh dari www.idx.co.id. Metode analisis yang digunakan adalah analisis Regresi Data Panel dengan menggunakan *Software Econometrik Views* (Eviews) versi 10.

Hasil dari penelitian ini menunjukkan secara parsial *Current Ratio* tidak berpengaruh terhadap *Return* saham pada seluruh perusahaan perbankan konvensional yang terdaftar di Bursa Efek Indonesia, *Earning Per Share* berpengaruh positif dan signifikan terhadap *Return* saham pada seluruh perusahaan perbankan konvensional yang terdaftar di Bursa Efek, *Return On Assets* berpengaruh positif dan signifikan terhadap *Return* saham Pada seluruh perusahaan perbankan konvensional yang terdaftar di Bursa Efek Indonesia, *Loan to Deposit Ratio* berpengaruh negatif dan signifikan terhadap *Return* saham Pada seluruh perusahaan perbankan konvensional yang terdaftar di Bursa Efek Indonesia. Uji secara Simultan dengan persamaan regresi panel dapat disimpulkan bahwa bahwa *Current Ratio*, *Earning Per Share*, *Return On Assets* dan *Loan to Deposit Ratio* secara bersama-sama berpengaruh positif dan signifikan terhadap *Return* saham Pada seluruh perusahaan perbankan konvensional yang terdaftar di Bursa Efek Indonesia dengan periode 2016 - 2020.

Kata kunci : Kinerja Keuangan, Current Ratio, Earning Per Share, Return On Asset, Loan to Deposit Ratio, Return Saham

ABSTRACT

This study aims to determine the effect of financial performance on stock returns in conventional banking companies listed on the Indonesia Stock Exchange. The company's financial performance is measured by the Current Ratio, Earning Per Share, Return On Assets and Loan to Deposit Ratio. This research uses quantitative methods. The population in this study were all conventional banking companies listed on the Indonesia Stock Exchange for the period 2016 to 2020. The samples in this study were in accordance with the criteria and were determined by the purposive sampling method so that a total sample of 24 sample companies was obtained. The type of data used is the type of secondary data obtained from www.idx.co.id. The analytical method used is Panel Data Regression analysis using Econometric Views (Eviews) software version 10.

The results of this study show that partially Current Ratio has no effect on stock returns in all conventional banking companies listed on the Indonesia Stock Exchange, Earning Per Share has a positive and significant effect on stock returns in all conventional banking companies listed on the Stock Exchange, Return on Assets positive and significant effect on stock returns In all conventional banking companies listed on the Indonesia Stock Exchange, the Loan to Deposit Ratio has a negative and significant effect on stock returns on all conventional banking companies listed on the Indonesia Stock Exchange. Simultaneous testing with the panel regression equation can be concluded that the Current Ratio, Earning Per Share, Return On Assets and Loan to Deposit Ratio together have a positive and significant effect on stock returns in all conventional banking companies listed on the Indonesia Stock Exchange with a period of 2016 - 2020.

Keywords: Financial Performance, Current Ratio, Earning Per Share, Return On Assets, Loan to Deposit Ratio, Stock Return