

**ANALISIS PENGARUH KEBANGKRUTAN BANK DENGAN METODE  
ALTMAN Z-SCORE TERHADAP HARGA SAHAM PERUSAHAAN  
PERBANKAN DI BURSA EFEK INDONESIA**

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***ABSTRACT***

*This research was about bankruptcy of bank to stock prices with Altman Z-Score method. The purpose of this research is to know the Altman Z-Score analysis to predicting the loss rate at banking company written at Indonesia Stock Exchange. Sampling method that used is random sampling. This research is done for 2008-2009 period. Independent variable in this research are financial ratios that is in Altman's Z-Score model. And dependent variable in this research is stock prices.*

*The result of this research shows that Altman' Z-Score method for banking company is under 1,23 and the meaning is all banking company have potencial to become bankrupt.*

*Keyword : Altman Z-Score, stock prices, bankrupt.*