

ABSTRAK

PENGARUH *RETURN ON EQUITY*, *RETURN ON ASSET*, DAN *NET PROFIT MARGIN* TERHADAP HARGA SAHAM

Studi Empiris pada Perusahaan Perbankan Kelompok Indeks LQ45

Di Bursa Efek Indonesia Periode 2012-2018

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2021

Penelitian ini bertujuan untuk mengetahui pengaruh *Return On Equity*, *Return On Asset*, dan *Net Profit Margin* terhadap harga saham perusahaan perbankan kelompok indeks LQ45. Sampel dalam penelitian ini sebanyak lima perusahaan perbankan kelompok indeks LQ45 di BEI periode 2012-2018. Teknik pengambilan sampel menggunakan *purposive sampling*. Data yang digunakan adalah data sekunder yang diperoleh dengan metode dokumentasi data. Berdasarkan hasil uji hipotesis menggunakan regresi linier berganda dengan program SPSS 25, diketahui bahwa ROE, ROA, dan NPM secara bersama-sama berpengaruh terhadap harga saham. Sedangkan secara parsial, ROE dan ROA berpengaruh terhadap harga saham. Sebaliknya, NPM tidak berpengaruh terhadap harga saham.

Kata kunci: *Return On Equity*, *Return On Asset*, *Net Profit Margin*, dan Harga Saham

ABSTRACT

THE INFLUENCE OF RETURN ON EQUITY, RETURN ON ASSET, AND NET PROFIT MARGIN TOWARDS STOCK PRICE

An Empirical Study On Group Banking Companies LQ45 Index
in Indonesia Stock Exchange Period 2012-2018

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The purpose of this research is to find out the influence of Return On Equity, Return On Asset, and Net Profit Margin towards Stock Price of group banking companies LQ45. The sample of this research includes five banking companies LQ45 index in BEI period from 2012 to 2018. This sampling technique used in this research is purposive random sampling method. The data was secondary data collected using the documentation method. Based on the result of the hypothesis test using multiple linear regression with SPSS 25 program showed that ROE, ROA, and NPM had significant influence towards the stock prices. Partially, ROE and ROA had significant influence on the stock price. In otherwise, NPM did not have significant influence on the stock price.

Key words: Return On Equity, Return On Asset, Net Profit Margin, and stock price