

**PENGARUH *NET PROFIT MARGIN* (NPM), *RETURN ON ASSET* (ROA)
DAN *DEBT TO EQUITY RATIO* TERHADAP HARGA SAHAM SEKTOR
PERBANKAN YANG TERDAFTAR DI BURSA EFEK INDONESIA**

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ABSTRAK

Penelitian ini bertujuan untuk mengetahui Pengaruh *Net Profit Margin*, *Return on Asset* dan *Debt to Equity Ratio* terhadap Harga Saham Sektor Perbankan yang terdaftar di Bursa Efek Indonesia. Data yang digunakan dalam penelitian ini merupakan data sekunder dengan 22 sampel. Teknik pengambilan data menggunakan metode *purposive sampling*.

Metode yang digunakan untuk menganalisis hubungan antara variabel independen dan variabel dependen adalah analisis regresi linier berganda dengan pengujian asumsi klasik, dan menggunakan uji t dan uji F.

Penelitian menunjukkan bahwa secara parsial dengan uji t, *Net Profit Margin* (NPM) memiliki pengaruh signifikan terhadap harga saham, sementara *Return On Asset* (ROA) dan *Debt to Equity Ratio* (DER) tidak memiliki pengaruh signifikan terhadap harga saham. Tetapi secara simultan dengan uji F menunjukkan bahwa *Net Profit Margin*, *Return on Asset* dan *Debt to Equity Ratio* memiliki pengaruh signifikan terhadap harga saham.

Kata Kunci : Net Profit Margin (NPM), Return on Asset (ROA), Debt to Equity Ratio (DER), Hara Saham, dan Sektor Perbankan.

THE INFLUENCE OF NET PROFIT MARGIN (NPM), RETURN ON ASSET (ROA) AND DEBT TO EQUITY RATIO TOWARD STOCK PRICE BANKING SECTOR THAT WERE LISTED IN INDONESIA STOCK EXCHANGE

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ABSTRACT

This research aims to determine the effect of Net Profit Margin, Return on Asset and Debt to Equity Ratio toward Stock price in banking sector that were listed in Indonesia stock exchange. The data used in this research was secondary data as 25 samples. The sampling technique used purposive sampling methods.

The method used to analyze the relation between independent variabel and dependent variabel was multiple linear regrestion by testing classical assumption test, and using t test and F test.

The research shows that partially with t test, Net Profit Margin (NPM) have a significant influence on stock price, while Return on Asset (ROA) and Debt to Equity Ratio (DER) have no significant influence on stock price. But the result of simultaneously with F test showed that Net Profit Margin, Return on Asset and Debt to Equity Ratio have a positif significant influence on stock price.

Keyword : Net Profit Margin (NPM), Return on Asset (ROA), Debt to Equity Ratio (DER), Stock Price, and Banking Sector.