

ABSTRACT

Name : Meta Ayu Sugiarti
Study Program : Accounting
Title : *The Effect of NPL (Non Performing Loan), ROE (Return on Equity) on Share Prices (Sub-Sector in Banking Companies Listed on Indonesia Stock Exchange in 2016-2019)*
Consellor : 1. Yanti S.E., M.Ak
2. Sari Marliani Dra., M.M

The purpose of this reseach is to analyze the effect of of NPL (Non Performing Loan), ROE (Return on Equity) on Share Prices (Sub-Sector in Banking Companies Listed on Indonesia Stock Exchange in 2016-2019). Independent variables in this research included non performing loan and return on equity ratio, while dependent variable is share prices.

This research was conducted in the period 2016-2019 with a sample of 92 companies selected. The data analysis techniques in this study are the descriptive statistical analysis, classic assumption test (test of normality, test of heteroskedasticity, test of multicollinearity, and test of autocorrelation), and multiple regression analysis.

The result of this research proves that non performing loan has significant effect on share prices, but return on equity has no significant effect on stock prices. Simultaneously non performing loan and return on equity has significant effect on return on equity in banking companies listed on Indonesia Stock Exchange in 2016-2019.

Keyword : non performing loan, return on equity, stock price

ABSTRAK

Nama : Meta Ayu Sugiarti
Program Studi : Akuntansi
Judul : Pengaruh NPL (*Non Performing Loan*), ROE (*Return on Equity*) Terhadap Harga Saham (Sub Sektor Pada Perusahaan Perbankan Yang Terdaftar Di Bursa Efek Indonesia Pada Tahun 2016-2019)
Pembimbing : 1. Yanti S.E., M.Ak
2. Sari Marliani Dra., M.M

Penelitian ini bertujuan untuk meneliti pengaruh NPL (*Non Performing Loan*), ROE (*Return on Equity*) Terhadap Harga Saham (Sub Sektor Pada Perusahaan Perbankan Yang Terdaftar Di Bursa Efek Indonesia Pada Tahun 2016-2019. Variabel independen dalam penelitian ini adalah NPL (*Non Performing Loan*), ROE (*Return on Equity*), sedangkan variabel dependennya adalah harga saham.

Penelitian ini dilakukan pada periode 2016-2019 dengan sampel penelitian sebanyak 92 perusahaan yang dipilih dengan menggunakan metode *purposive sampling*. Teknik analisis data yang digunakan dalam penelitian ini adalah analisis statistik deskriptif, uji asumsi klasik (uji normalitas, uji heteroskedastisitas, uji multikolinearitas dan uji autokorelasi) dan analisis regresi berganda.

Hasil penelitian ini membuktikan bahwa *non performing loan* berpengaruh terhadap harga saham, namun *return on equity* tidak berpengaruh terhadap harga saham. Secara simultan, *non performing loan* dan *return on equity* berpengaruh signifikan terhadap harga saham pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia (BEI) Periode 2016-2019.

Kata kunci : *non performing loan*, *return on equity*, harga saham