

ABSTRAK

Umami choiriyah, Analisis pengaruh rasio profitabilitas terhadap harga saham pada perusahaan industri makanan dan minuman yang terdaftar di BEI Periode 2007 – 2011. Dibawah bimbingan Bapak R. Gatot Heru Pranjoto, S.E., MM dan Bapak Prasetyo Nugroho, S.Pi.,MM.

Tujuan penelitian ini adalah untuk mengetahui pengaruh masing-masing variable yaitu Net Profit Margin (NPM), Return On Asset (ROA), Return On Investment (ROI), Return on Equity (ROE), Earning Per Share (EPS) dan dividend payout ratio (DPR). terhadap harga saham pada perusahaan industri makanan dan minuman yang terdaftar di Bursa Efek Indonesia pada periode 2007 – 2011.

Pendekatan penelitian yang digunakan dalam penelitian ini adalah kuantitatif. Sampel dalam penelitian ini adalah perusahaan industri makanan dan minuman yang aktif di BEI selama periode 2007-2011. Metode pengambilan sampel yang digunakan dalam penelitian ini adalah purposive sampling. teknik analisis data yang digunakan untuk menguji hipotesis adalah menggunakan regresi linier berganda dengan memakai Uji F dan Uji t.

Berdasarkan hasil penelitian menunjukkan bahwa R square sebesar 0,737 yang berarti besarnya pengaruh variable bebas terhadap variable terikat adalah 73,7%, sedangkan sisanya 26,3% dipengaruhi oleh variable lain yang tidak diteliti dalam penelitian ini. Berdasarkan uji F variable Net Profit Margin, Return On Asset, Return On Investment, Return On Equity dan Earning Per Share secara simultan berpengaruh terhadap harga saham. Berdasarkan uji t diketahui bahwa secara parsial variable Return On Asset dan Return On Investment berpengaruh signifikan terhadap harga saham sedangkan variable Net Profit Margin, Return On Equity dan Earning Per Share tidak berpengaruh signifikan terhadap harga saham.

Kata kunci: *Net Profit Margin, Return on Asset, Return on Investment, Return on Equity, Earning per Share, dan dividend payout ratio.*

ABSTRACT

Umami Choiriyah, Analysis on the Influence Of Profitability Ratio toward Stock Price on the Food and Beverage Industry Listed on the Stock Exchange in 2007-2011 Periods. Thesis advisors: R. Gatot Heru Pranjoto, S.E., MM and Prasetyo Nugroho, S.Pi.,MM.

The aim of this study is to find out the effect of each variable, they are Net Profit Margin (NPM), Return On Asset (ROA), Return On Investment (ROI), Return on Equity (ROE) , Earnings Per Share (EPS), and dividend payout ratio (DPR) to stock price on the food and beverage industry listed in the Indonesia Stock Exchange in the period of 2007 to 2011.

The research is quantitative study. The samples in this study are the food and beverage industries that are active on the Stock Exchange during the period of 2007-2011. The sampling method used in this research is purposive sampling. The data analysis technique that is used to test the hypothesis is multiple linear regression using the “F-Test” and “T-Test”.

The results of the study show that R square is 0,737, which means that the influence of independent variables to the dependent variables is 73,7% and the remaining is 26,3%, which mean that the dependent variables are influenced by other variable that is not tested in this study. Based on the F-Test, the variable of Net Profit Margin, Return on Assets, Return on Investment, Return on Equity and Earnings per Share simultaneously affect the stock price. The T-Test shows that, partially, the variable of Return on Assets and Return On Investment significantly affect the stock prices while the variable Net Profit Margin, Return on Equity and Earning per Share has no significant effect on stock prices.

Keywords: *Net Profit Margin, Return on Asset, Return on Investment, Return on Equity and Earning per Share, dan dividend payout ratio.*