

ABSTRAK

PENGARUH NET PROFIT MARGIN, DEBT TO EQUITY RATIO, RETURN ON ASSETS, QUICK ASSETS TO INVENTORY DAN DEBT TO TOTAL ASSETS TERHADAP HARGA SAHAM

Studi Empiris di Perusahaan Manufaktur yang *Listing* di Bursa Efek Indonesia

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Tujuan penelitian ini untuk mengetahui adanya pengaruh *net profit margin*, *debt to equity ratio*, *return on assets*, *quick assets to inventory* dan *debt to total assets* terhadap harga saham pada perusahaan manufaktur yang *listing* di Bursa Efek Indonesia Universitas Sanata Dharma Yogyakarta.

Jenis penelitian ini adalah studi empiris. Pengambilan sampel dilakukan dengan metode *purposive sampling*. Metode analisis data yang digunakan adalah regresi linier berganda. Sampel yang digunakan dalam penelitian ini sebanyak 13 perusahaan manufaktur yang *listing* di Bursa Efek Indonesia dalam periode 2001-2007.

Hasil penelitian menunjukkan bahwa *return on assets* dan *quick assets to inventory* berpengaruh positif terhadap harga saham. Sedangkan *net profit margin*, *debt to equity ratio* dan *debt to total assets* tidak berpengaruh terhadap harga saham.

ABSTRACT

THE INFLUENCE OF NET PROFIT MARGIN, DEBT TO EQUITY RATIO, RETURN ON ASSETS, QUICK ASSETS TO INVENTORY AND DEBT TO TOTAL ASSETS ON THE STOCK PRICE

An Empirical Study at Manufacturing Companies Listed in Indonesia Stock Exchange

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The aim of this research was to find out the influence of net profit margin, debt to equity ratio, return on assets, quick assets to inventory and debt to total assets on the stock price of manufacturing companies listed in Indonesia Stock Exchange.

This was an empirical study. This research obtained the data by documentation. The technique of sampling was purposive sampling method. The data analysis technique of this research was Multiple Linier Regression Analysis. The sample of this research was 13 manufacturing companies listed in Indonesia Stock Exchange during 2001 – 2007 period.

The result of this research showed that there was positive influence of return on assets and quick assets to inventory on the stock price, while the net profit margin, debt to equity ratio and debt total assets did not influence the stock price.