

ABSTRACT

FREDI ALPIAN BETRI / 1800861201342 / FACULTY ECONOMIC OF MANAGEMENT / EFFECT OF RETURN ON ASSET, RETURN ON EQUITY, NET PROFIT MARGIN AND GROSS PROFIT MARGIN ON STOCK PRICES ON COMPONENT AND OTOMOTIF SUB SECTOR ON INDONESIA STOCK EXCHANGE FOR PERIOD 2018 – 2023 / 1st ADVISOR R.ADISETIAWAN, SE, MM AND 2nd ADVISOR MASNUN, SE, MS.AK

Problem formulation this research is firstly, how to analyze how the simultaneous influence of return on equity, return on asset, net profit margin and gross profit margin on stock prices on otomotif industry . Secondly, how to partially influence of return on equity, return on asset, net profit margin and gross profit margin on stock prices on otomotif industry.

The research methodology is descriptive and quantitative analysis methods. Data used is secondary data. The population become object in this research is automotif industry on Indonesia Stock Exchange period 2018 - 2023. Amount sample the used is 7 (seven) industry company and still stand up during period of perception and also publicized of year of 2018 - 2023 by Indonesian Stock Exchange. And the analysis multiple regression, hypothesis test so determinant coefficient F test and t test.

The object of this research is component and automotif sub sector on Indonesia Stock Exchange period 2018-2023. Sample of object is PT Astra International,Tbk (ASII), PT Astra Otopart,Tbk (AUTO), PT Indo Korda,Tbk (BRAM), PT Indospring,Tbk (INDS), PT Selamat Sempurna,Tbk (SMSM), PT Goodyear Indonesia,Tbk (GDYR), PT Indomobil Sukses International,Tbk (IMAS).

F test result, it is known that variables of return on equity, return on asset, net profit margin and gross profit margin simultaneously and significant on stock prices. F_{count} bigger than F_{table} ($11, > 2.76$) or significant level of 0.05 then ($0.000 < 0.05$). H_0 is accepted and H_a rejected. Based on the results of the t test, net profit margin and gross profit margin have significant effect on stock price.

Conclusion is the variable return on equity, return on asset, net profit margin and gross profit margin simultaneously and partially net profit margin and gross profit margin have significant effect on stock prices