

**“ANALYSIS OF THE INFLUENCE OF RETURN ON INVESTMENT
(ROI) AND NET PROFIT MARGIN (NPM) TO PRICE IN
STOCK INCLUDED IN INDEX LQ45 LISTED IN
PT. INDONESIA STOCK EXCHANGE”**

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ABSTRACT

This reasearch was conducted to examine the influence of Return On Investment (ROI) and Net Profit Margin (NPM) in unison (together) to the stock price and to examine the influence of ROI and NPM partially (respectively) to the stock price. The sample used were 29 companies from 45 companies listed in the LQ45 index during the period 2009-2010, bringing the total sample of 58 companies. There are three variables used are : stock price as the dependent variable, while the ROI and NPM as the independent variable. The analytical tool used is mutiple linier regression analysis. The sampling in this study was done by using purposive sampling was not random.

The result of this research will be showing that simultaneously (shared) variable Return On Investment (ROI) and Net Profit Margin (NPM) has a significant influence on stock prices, while partial (respectively) only Return On Investment (ROI), which has a significant influence on stock prices.

Key words : Return On Investment (ROI), Net Profit Margin (NPM), Stock Price, Indeks LQ45.