ABSTRAK

Skripsi dengan judul "Pengaruh *Gross Profit Margin, Net Profit Margin, Return On Assets, Return On Equity* Terhadap Harga Saham Perusahaan Sektor Konsumsi Terdampak Isu Boikot Tahun 2020-2024," ini ditulis oleh Cici Melya Putri, NIM. 1860406222085, dengan pembimbing Risdiana Himmati, M.Si.

Kata Kunci: *Gross Profit Margin, Net Profit Margin, Return On Assets, Return On Equity*, Harga Saham

Penelitian ini dilatarbelakangi oleh sebuah fenomena pasar modal yang mengalami dinamika signifikan selama periode 2020-2024 akibat terjadinya permasalahan sosial politik dan isu boikot. Pasar modal berperan penting dalam perekonomian Indonesia. Adanya dinamika isu sosial politik berdampak pada sektor konsumsi sebagai sektor terbesar di Bursa Efek Indonesia. Dari aspek profitabilitas, fenomena ini berpotensi memengaruhi pergerakan harga saham yang mencerminkan nilai suatu perusahaan. Hal ini karena permasalahan sosial isu boikot dapat berdampak pada perolehan laba perusahaan yang dapat memengaruhi profitabilitas perusahaan.

Tujuan penelitian ini adalah: (1) Untuk menguji pengaruh *Gross Profit Margin* terhadap harga saham perusahaan sektor konsumsi yang terdampak isu boikot tahun 2020-2024; (2) Untuk menguji pengaruh *Net Profit Margin* terhadap harga saham perusahaan sektor konsumsi yang terdampak isu boikot tahun 2020-2024; (3) Untuk menguji pengaruh *Return On Assets* terhadap harga saham perusahaan sektor konsumsi yang terdampak isu boikot tahun 2020-2024; (4) Untuk menguji pengaruh *Return On Equity* terhadap harga saham perusahaan sektor konsumsi yang terdampak isu boikot tahun 2020-2024; dan (5) Untuk menguji pengaruh *Gross Profit Margin, Net Profit Margin, Return On Assets*, dan *Return On Equity* secara simultan terhadap harga saham perusahaan sektor konsumsi yang terdampak isu boikot tahun 2020-2024.

Penelitian ini menggunakan metode kuantitatif dengan pendekatan asosiatif. Data sekunder yang digunakan berupa laporan keuangan tahunan dari delapan perusahaan konsumsi yang dipilih melalui teknik *purposive sampling* berdasarkan kriteria tertentu. Teknik analisis data menggunakan regresi data panel dengan bantuan *software EViews* 13, melalui tahapan pemilihan model terbaik, uji asumsi klasik, uji hipotesis secara parsial dan simultan, dan uji koefisien determinasi.

Hasil penelitian menunjukkan bahwa secara parsial *Gross Profit Margin* dan *Return On Equity* tidak memiliki pengaruh signifikan terhadap harga saham, kemudian *Net Profit Margin* dan *Return On Assets* memiliki pengaruh signifikan terhadap harga saham. Secara simultan *Gross Profit Margin, Net Profit Margin, Return On Assets*, dan *Return On Equity* berpengaruh terhadap harga saham. Berdasarkan hasil penelitian, dapat disimpulkan bahwa pergerakan harga saham perusahaan sektor konsumsi pada tahun 2020-2024 secara signifikan dipengaruhi oleh kondisi profitabilitas perusahaan.

ABSTRACT

The thesis entitled “The Effect of the Gross Profit Margin, Net Profit Margin, Return On Assets, Return On Equity on the Stock Prices of Companies in the Consumer Sector Affected by the 2020-2024 Boycott Issue,” was written by Cici Melya Putri, Student ID No. 1860406222085, supervised of Risdiana Himmati, M.Si.

Keywords: Gross Profit Margin, Net Profit Margin, Return On Assets, Return On Equity, Stock Price

This study is motivated by a phenomenon in the capital market that experienced significant dynamics during the 2020-2024 period due to social-political issues and boycott movement. The capital market plays a crucial role in Indonesia’s economy. The dynamics of socio-political issues have impacted the consumer sector, which is the largest sector on the Indonesia Stock Exchange. From a profitability perspective, this phenomenon has the potential to influence stock price movements, which reflect a company’s value. This is because sociio-political issues and boycott can affect a company’s profit generation, which in turn impact its probability.

The objectives of this study are: (1) To examine the effect if Gross Profit Margin on the stock prices of companies in the comcumer sector affected by boycott issues from 2020 to 2024; (2) To examine the effect if Net Profit Margin on the stock prices of companies in the comcumer sector affected by boycott issues from 2020 to 2024; (3) To examine the effect if Return On Assets on the stock prices of companies in the comcumer sector affected by boycott issues from 2020 to 2024; (4) To examine the effect if Return On Assets on the stock prices of companies in the comcumer sector affected by boycott issues from 2020 to 2024; and (5) To examine simultaneous effect of Gross Profit Margin, Net Profit Margin, Return On Assets, and Return On Equity on the stock prices of comsumer sector companies affected by boycott issues from 2020 to 2024.

This study employs a quantitative method with an associative approach. The secondary data used consists of annual financial reports from eight consumer companies selected through purposive sampling based on specific criteria. Data analysis employs panel data regression using EViews 13 software, involving the selection of the best model, tests of classical assumptions, partial and simultaneous hypothesis testis, and the determination coefficient test.

The results indicate that, individually, Gross Profit Margin and Return On Equity do not have significant effect on stock prices, whereas Net Profit Margin and Return On Assets has a significant effect on stock prices. Simultaneously, Gross Profit Margin, Net Profit Margin, Return On Assets, and Return On Equity influence stock prices. Based on the research results, it can be concluded that stock price movements of companies in the consumer sector from 2020 to 2024 are significantly influenced by the companies profitability conditions.