

ABSTRACT

Ainur Rahmani, An Analysis of Capital Adequacy Ratio, Non-Performing Loan, Return on Assets, Loan to Deposit Ratio, and Operating Expense to Operating Income Influences to the Stock Price of Foreign Exchange Private Bank listed on Indonesia Stock Exchange (IDX) during 2012-2016. Under the guidance of Drs. Ec. H. Makhmud Zulkifli, M. Si and Purnamawati, S. E., M. Si.

This research is aimed to analyze the influence, either partially or simultaneously, of Capital Adequacy Ratio (CAR), Non-Performing Loan (NPL), Return on Assets (ROA), Loan to Deposit Ratio (LDR), and Operating Expense to Operating Income (BOPO) to the stock price of Foreign Exchange Private Banks which are listed on Indonesia Stock Exchange (IDX) during 2012-2016. This research is conducted in quantitative method. The samples are taken through purposive sampling method and the data gotten later is analyzed using doubled linier regression analysis.

The hypothesis of this research is that capital adequacy ratio, non-performing loan, return on assets, loan to deposit ratio and operating expense to operating income partially and simultaneously influence to the stock price of Foreign Exchange Private Banks on Indonesia Stock Exchange during 2012-2016.

The result of this study shows that return on assets (ROA) variable gives significant positive influence to the stock price, while capital adequacy ratio, non-performing loan, loan to deposit ratio and operating expense to operating income variables do not influence to the stock price.

The conclusion of this research is all variables mentioned above (capital adequacy ratio, non-performing loan, return on assets, loan to deposit ratio and operating expense to operating income) give influence to the stock price.

Keyword : *Capital Adequacy Ratio (CAR), Non-Performing Loan (NPL), Return on Assets (ROA), Loan to Deposit Ratio (LDR), and Operating Expense to Operating Income (BOPO), and Stock Price.*

ABSTRAK

Ainur Rahmani, Analisis Pengaruh *Capital Adequacy Ratio*, *Non Performing Loan*, *Return On Assets*, *Loan To Deposit Ratio* Dan *Operating Expense To Operating Income* Terhadap Harga Saham Pada Bank Umum Swasta Devisa Yang Terdaftar Di Bursa Efek Indonesia Tahun 2012-2016. Dibawah bimbingan Drs. Ec. H. Makhmud Zulkifli, M. Si dan Purnamawati, S. E., M. Si.

Tujuan penelitian ini adalah untuk menganalisis adanya pengaruh *capital adequacy ratio*, *non performing loan*, *return on assets*, *loan to deposit ratio* dan *operating expense to operating income* baik secara parsial maupun simultan terhadap harga saham Bank Umum Swasta Devisa yang terdaftar di Bursa Efek Indonesia tahun 2012-2016.

Penelitian ini menggunakan metode kuantitatif. Teknik pengambilan sampel yang digunakan adalah teknik purposive sampling dan menggunakan metode analisis regresi linier berganda.

Hipotesis penelitian ini adalah *capital adequacy ratio*, *non performing loan*, *return on assets*, *loan to deposit ratio* dan *operating expense to operating income* berpengaruh secara parsial dan simultan terhadap harga saham Bank Umum Swasta Devisa yang terdaftar di Bursa Efek Indonesia tahun 2012-2016.

Hasil penelitian ini menunjukkan adanya pengaruh positif secara signifikan antara *return on asset* terhadap harga saham, sedangkan *capital adequacy ratio*, *non performing loan*, *loan to deposit ratio* dan *operating expense to operating income* tidak berpengaruh terhadap harga saham.

Kesimpulan dari penelitian ini adalah *capital adequacy ratio*, *non performing loan*, *return on assets*, *loan to deposit ratio* dan *operating expense to operating income* secara bersama-sama berpengaruh terhadap harga saham.

Kata Kunci : *Capital Adequacy Ratio* (CAR), *Non-Performing Loan* (NPL), *Return on Assets* (ROA), *Loan to Deposit Ratio* (LDR), *Operating Expense to Operating Income* (BOPO) dan Harga Saham

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