

ABSTRAK

Ajeng Sri Jayanti, Pengaruh *Return On Assets*, *Return On Equity*, *Net Interest Margin*, Biaya Operasional Pendapatan Operasional, Perkembangan Laba Operasional, Komposisi Portofolio Aktiva Produktif dan Diversifikasi Pendapatan dan Prospek Laba Operasional Terhadap Harga Saham Pada Bank Umum Swasta Nasional Yang Terdaftar Di Bursa Efek Indonesia Periode 2009-2013. Dibawah bimbingan Drs. Bambang Sudarsono, MM dan Purnamawati, SE, MM.

Tujuan penelitian ini adalah untuk mengetahui adanya pengaruh *Return On Assets*, *Return On Equity*, *Net Interest Margin*, Biaya Operasional Pendapatan Operasional, Perkembangan Laba Operasional, Komposisi Portofolio Aktiva Produktif dan Diversifikasi Pendapatan dan Prospek Laba Operasional baik secara simultan maupun secara parsial terhadap harga saham di Bank Umum Swasta Nasional Yang Terdaftar Di Bursa Efek Indonesia Periode 2009-2013.

Pendekatan penelitian yang digunakan dalam penelitian ini adalah kuantitatif. Metode pengambilan sampel yang digunakan adalah *purposive sampling* dan diperoleh sampel sebanyak 17 bank. Untuk pengujian instrumen menggunakan uji Asumsi Klasik, sedangkan teknik analisis data yang digunakan untuk menguji hipotesis adalah menggunakan regresi linier berganda dengan memakai uji F, uji t.

Berdasarkan hasil penelitian menunjukkan bahwa nilai *R Square* sebesar 0,806 yang berarti besarnya pengaruh variabel bebas terhadap variabel terikat adalah 80,6%, sedangkan sisanya 19,4% dipengaruhi oleh variabel lain yang tidak diteliti dalam penelitian ini. Berdasarkan uji F variabel *Return On Assets*, *Return On Equity*, *Net Interest Margin*, Biaya Operasional Pendapatan Operasional, Perkembangan Laba Operasional, Komposisi Portofolio Aktiva Produktif dan Diversifikasi Pendapatan dan Prospek Laba Operasional secara simultan berpengaruh signifikan terhadap harga saham. Berdasarkan uji t diketahui bahwa secara parsial variabel *ROA* dan *Perkembangan Laba Operasional* berpengaruh positif dan signifikan terhadap harga saham, sedangkan variabel *ROE*, *NIM*, *BOPO*, Komposisi Portofolio Aktiva Produktif dan Diversifikasi Pendapatan dan Prospek Laba Operasional berpengaruh negatif dan signifikan terhadap harga saham.

Kata kunci: *Return On Assets*, *Return On Equity*, *Net Interest Margin*, Biaya Operasional Pendapatan Operasional, Perkembangan Laba Operasional, Komposisi Portofolio Aktiva Produktif dan Diversifikasi Pendapatan dan Prospek Laba Operasional Terhadap Harga Saham.

ABSTRACT

Ajeng Sri Jayanti, the influence of Return On Assets, Return On Equity, Net Interest Margin, operating expenses, operating income growth of operating profit, earning assets Portfolio Composition and Diversification of income and operating profit Prospects Of share prices At national private commercial banks listed on the Indonesia stock exchange period 2009-2013. Under the guidance of Drs. Bambang Sudarsono, MM and Purnamawati, SE, MM.

The purpose of this research is to know the influence of Return On Assets, Return On Equity, Net Interest Margin, operating expenses, operating income growth of operating profit, earning assets Portfolio Composition and Diversification of income and the prospect of simultaneously operating profit as well as partially against the price of shares in the national private commercial banks listed on the Indonesia stock exchange period 2009-2013.

The research approach used in this research is quantitative. Sampling method used is the purposive sampling and retrieved samples of as many as 17 banks. For testing instrument using a classic Assumption test, while data analysis techniques were used to test the hypothesis is to use multiple linear regression using the F test, t-test.

Based on the results of the study showed that the value of R Square of 0,806 which means "the magnitude of the influence of free variables of variables are bound is 80,6%, while the remaining 19.4% are affected by other variables which are not examined in this study. Based on the test F variable Return On Assets, Return On Equity, Net Interest Margin, operating expenses, operating income growth of operating profit, earning assets Portfolio Composition and Diversification of income and operating profit Prospects simultaneously influence significantly to stock prices. Based on t-test revealed that partially variable ROA and the development of operating profit positive and significant effect on stock prices, while variable ROE, NIM, BOPO, Portfolio Composition and diversification of income-earning assets and the prospect of operating profit was negative and significant effect on stock prices.

Keywords: Return On Assets, Return On Equity, Net Interest Margin, Operating Expenses, Operating Income Growth of Operating Profit, Earning Assets Portfolio Composition and Diversification of Income and Operating Profit Prospects Of Share Prices.