PENGARUH CAPITAL ADEQUACY RATIO (CAR), RETURN ON ASSETS (ROA) DAN OPERATING EXPENSE TO OPERATING INCOME (OEOI) TERHADAP HARGA SAHAM PERBANKAN YANG TERDAFTAR DI BURSA EFEK INDONESIA (BEI)

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ABSTRAK

Tujuan dari penelitian ini adalah untuk mengetahui pengaruh *capital adequacy ratio* (CAR), *return on assets* (ROA) dan *operating expense to operating income* (OEOI) terhadap harga saham perbankan. Penelitian ini merupakan jenis penelitian kausal dan bersifat replikasi terhadap penelitian sebelumnya. Populasi penelitian ini adalah bank-bank go public di Bursa Efek Indonesia (BEI) selama periode dari 2009 sampai 2012. Sampel diperoleh dengan menggunakan metode purposive sampling. Akibatnya, dari 31 bank yang go public, 11 digunakan sebagai sampel dalam penelitian ini karena laporan keuangan dari masing-masing perusahaan secara lengkap tahun 2009 sampai 2012. Metode statistik yang digunakan adalah regresi linier berganda dengan model sedang diuji sebelumnya asumsi klasik.

Hasil penelitian menunjukkan bahwa CAR, ROA, dan OEOI memiliki pengaruh harga saham yang signifikan secara simultan. Pengaruh ini 79,2%. The 20,8% lainnya dipengaruhi oleh faktor lain di luar penelitian atau model regresi. Parsial hanya ROA memiliki pengaruh yang signifikan terhadap harga saham perbankan selama periode 2009-2012.

Kata kunci :   *capital adequacy ratio* (CAR), *return on assets* (ROA), *operating expense to operating income* (OEOI), harga saham perbankan

THE INFLUENCE OF CAPITAL ADEQUACY RATIO (CAR), RETURN ON EQUITY (ROA) AND OPERATING EXPENSE TO OPERATING INCOME (OEOI) BANKING ON SHARE PRICE LISTED IN INDONESIA STOCK EXCHANGE (IDX)

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ABSTRACK

The objective of this research was to know the influence of capital adequacy ratio (CAR), return on assets (ROA) and operating expenses to operating income (OEOI) to stock price. This research is classified as causal research and replication of former researches. Population of this research are go public firms on Indonesia Stock Exchange (ISX) during the periode of 2009 to 2012. The samples are obtained by using purposive sampling method. As the result, from 31 go public firms, 11 are used as the samples of this study because the financial statement from each company are complete since 2009 to 2012. The statistic method being used is multiple linear regression with the model being tested previously in classic assumptions.

The result of the research shows that CAR, ROA, and OEOI had significant influence stocks price simultaneosly. The influence is 79,2 %. The other 20,8 % influenced by another factor outside the research or the regression model. Partially, only ROA had significant influence on stocks price during period 2009-2012.

Keywords :   capital adequacy ratio (CAR), return on assets (ROA), operating expense to operating income (OEOI), banking on share price