

ABSTRACT

ANDIKA HELSA ANUGGRAH / 1900861201071 / FACULTY OF ECONOMICS / THE INFLUENCE OF NON PERFORMING LOAN, LOAN TO DEPOSIT RATIO, OPERATING EXPENSES AND OPERATING INCOME AND NET OPEN POSITION ON BANKING STOCK PRICES LQ45 STOCK EXCHANGE INDEX INDONESIA PERIOD 2018-2022 / AS 1ST ADVISOR DR. ALI AKBAR, S.E, M.M, CRP. / AND AS 2ND ADVISOR IRA. FEBRIANTI, S.E, M.S.AK.

This research aims to know and analyze the influence of Non Performing Loans, Loan to Deposit Ratio, Operating Expenses and Operating Income and Net Open Position simultaneously and partially to share prices banking in the LQ-45 index listed on the Indonesia Stock Exchange in the 2018-2022 period.

This research includes quantitative research, namely a research method that uses processed data in the form of numbers as a tool for analyzing and conducting research studies, especially regarding what has been researched. The type of data used in this research is secondary data.

The population in this study is all banking companies in the LQ-45 Index on the Indonesian Stock Exchange from 2018 to 2022 totaling 7 companies. The LQ45 index is a stock market index on the Indonesia Stock Exchange which consists of 45 companies that meet certain criteria. Determining the sample in this study used a purposive sampling technique, where the sample chosen was not random, and was based on certain criteria and considerations so that there were 5 companies.

The research results show that the results of the F test simultaneously show that together Non Performing Loans, Loan to Deposit Ratio, Operating Expenses and Operating Income and Net Open Position simultaneously influence share prices in banking companies on the LQ-45 index listed in The Indonesian Stock Exchange (BEI) in 2018-2022 was 43.9% based on R^2 . Partially the results of the Non Performing Loan t test calculation significant $0.774 > 0.05$ so it has no significant effect on the stock price variable, the Loan to Deposit Ratio variable the significant value is $0.096 > 0.05$ so it has no significant effect on the stock price variable, the Operating Expenses and Operating Income variable is significant $0.035 < 0.05$ so it has a significant effect on the stock price variable, and the Net Open Position variable has a significant value of $0.113 > 0.05$ so has no and significant effect on the stock price variable.

Based on the research results, it can be concluded that Non Performing Loans, Loan to Deposit Ratio, Operating Expenses and Operating Income and Net Open Position simultaneously influence stock prices. Operating Expenses and Operating Income have a negative effect and relationship on stock prices, while Non-Performing Loans, Loan to Deposit Ratio, and Net Open Position have no effect and a negative relationship on stock prices.