

## **ABSTRAK**

Tujuan dari penelitian ini adalah untuk mengetahui dan menganalisis pengaruh nilai tukar, suku bunga BI7DRR, *return on asset*, dan *non performing loan* terhadap harga saham perusahaan perbankan yang terdaftar di LQ45 periode 2014-2020. Penelitian ini menggunakan metode kuantitatif. Populasi dalam penelitian ini adalah perusahaan perbankan yang terdaftar di LQ45 periode 2014-2020 sebanyak 5 perusahaan. Penarikan jumlah sample menggunakan metode sampling jenuh (sensus) dimana semua anggota populasi dapat dijadikan sample karena jumlah yang relatif kecil. Teknik analisis data menggunakan analisis regresi linear berganda dengan menggunakan program *Eviews*. Hasil penelitian menunjukkan bahwa nilai tukar berpengaruh negatif signifikan terhadap harga saham. Suku bunga berpengaruh negatif signifikan terhadap harga saham, *return on asset* (ROA) berpengaruh positif signifikan terhadap harga saham sedangkan *non performing loan* (NPL) berpengaruh negatif dan tidak signifikan terhadap harga saham.

Kata kunci : nilai tukar, suku bunga, *return on asset*, *non performing loan*, harga saham



## ABSTRACT

*The purpose of this study was to determine and analyze the effect of exchange rates, interest of BI rate, return on assets, and non-performing loans on stock prices of banking companies listed in LQ45 for the period 2014-2020. This research uses quantitative methods. The population in this study are banking companies registered in LQ45 for the period 2014-2020 as many 5 companies. samples this study using a saturated sampling method (census) where all members of the population can be sampled because the number is relatively small. The data analysis technique used multiple linear regression analysis using Eviews program. The result showed that the exchange rate had a significant negative effect on stock price, interest rate had a significant negative effect on stock price, return on assets (ROA) had a significant positive effect on stock prices, while non performing loan (NPL) had a not significant negative effect on stock prices.*

*Keywors : exchange rate, interest rate, return on assets, non performing loan, stock price*

