

## ABSTRAK

Tujuan penelitian ini yaitu agar mengetahui pengaruh informasi *return on asset*, *return on equity*, *earning per share*, nilai tukar rupiah dan inflasi terhadap bank umum milik negara yang terdaftar di bursa efek indonesia. Pada penelitian ini populasinya yaitu bank umum milik negara yang terdaftar di bursa efek indonesia periode 2012-2021. Sampel penelitian diambil dengan metode sampling jenuh sehingga seluruh sampel pada penelitian ini merupakan keseluruhan dari total populasi yaitu 4 perusahaan. Metode analisis pada penelitian ini adalah analisis regresi linier berganda menggunakan bantuan software IBM SPSS versi 25. Hasil pengujian secara simultan menunjukkan bahwa *return on asset*, *return on equity*, *earning per share*, nilai tukar rupiah, dan inflasi berpengaruh signifikan terhadap harga saham. Hasil pengujian secara parsial menunjukkan bahwa variabel *return on asset*, *return on equity*, dan *earning per share* berpengaruh signifikan terhadap harga saham, sedangkan variabel nilai tukar rupiah dan inflasi tidak berpengaruh signifikan terhadap harga saham.

Kata Kunci : *Return On Asset*, *Return On Equity*, *Earning Per Share*, Nilai Tukar Rupiah, Inflasi, Harga Saham.

## ABSTRACT

*The purpose of this study is to determine the impact of information on Return On Asset, Return on Equity, Earnings per share, Rupiah Exchange Rate, and Inflation on the stock price of state owned commercial banks listed on the Indonesian Stock Exchange. The study population is state owned commercial banks listed on the Indonesian Stock Exchange for the period 2012-2021. The research sample was taken using the saturation sampling method so that all samples in this study were the entire population, namely 4 companies. The analytical method used is multiple linear regression analysis with the help of the IBM SPSS version 25 program. Simultaneous test results show that return on asset, return on equity, earnings per share, the rupiah exchange rate, and inflation affect stock price. Partial test results show that the variables return on asset, return on equity, earnings per share have an effect on stock price, while the rupiah exchange rate and inflation variables have no effect on stock price.*

*Keywords : Return On Asset, Return On Equity, Earnings Per Share, Rupiah Exchange Rate, Inflation, Stock Price.*