

IMPRESI *KURS, MARKET VALUE* DAN *INTEREST RATE* TERHADAP *STOCK PRICE*

pada Sektor Perbankan yang Terdaftar di BEI Periode 2015 – 2017

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *kurs, market value* dan *interest rate* secara parsial terhadap *stock price* pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia. Metode penelitian yang digunakan adalah metode statistik regresi linier berganda dengan sumber data internal dan jenis data sekunder yang berupa data laporan keuangan perusahaan. Populasi dalam penelitian ini sebanyak 42 perusahaan dan diperoleh sampel dengan teknik *sampling purposive* sebanyak 30 perusahaan. Hasil penelitian menunjukkan secara parsial variabel *kurs, market value* dan *interest rate* tidak berpengaruh signifikan terhadap *stock price*. Selanjutnya secara simultan variabel *kurs, market value* dan *interest rate* tidak berpengaruh terhadap *stock price* dengan koefisien determinasi (*R Square*) sebesar 0,038 yang menunjukkan bahwa 3,8% harga saham dipengaruhi oleh *kurs, market value* dan *interest rate* sedangkan sisanya 96,2% dipengaruhi oleh variabel lain yang tidak diteliti dalam penelitian ini.

Kata kunci: *kurs, market value, interest rate* dan *stock price*

IMPRESSION EXCHANGE RATE, MARKET VALUE AND INTEREST RATE TO STOCK PRICE

***In the Banking Sector Registered on the Indonesia Stock Exchange for the
2015-2017 Period***

ABSTRACT

This study aims to determine the effect of exchange rates, market value and interest rates on stock prices on banking companies that are partially listed on the Indonesia Stock Exchange. The research method used is a multiple linear regression statistical method with internal data sources and secondary data types in the form of companies financial report data. The population in this study were 42 companies and obtained samples with purposive sampling techniques of 30 companies. The results showed partially that the exchange rate, market value and interest rate variables did not significantly influence the stock price. Furthermore, simultaneously the exchange rate, market value and interest rate have no effect on the stock price with a coefficient of determination (R Square) of 0.038 which indicates that 3,8% of the stock price is influenced by the exchange rate, market value and interest rate while the remaining 96,2% is influenced by variables others not examined in this study.

Keyword : exchange rate, market value, interest rate and stock price