

ABSTRAK

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Program Studi : Akuntansi
Judul : Pengaruh *Return on Equity* (ROE), *Debt to Equity Ratio* (DER), *Price Earning Ratio* (PER), Nilai Tukar Rupiah per Dolar AS, dan Tingkat Suku Bunga terhadap Harga Saham (Studi Empiris Perusahaan Financial Subsektor Bank yang Terdaftar di Bursa Efek Indonesia Tahun 2015 – 2019)
Pembimbing : 1. Yanti, S.E., M.Ak
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Penelitian ini bertujuan untuk meneliti pengaruh *return on equity*, *debt to equity ratio*, *price earning ratio*, nilai tukar rupiah per dolar AS dan tingkat suku bunga terhadap harga saham pada perusahaan *financial* subsektor bank yang terdaftar di Bursa Efek Indonesia (BEI) Tahun 2015-2019. Variabel independen dalam penelitian ini adalah *return on equity*, *debt to equity ratio*, *price earning ratio*, nilai tukar rupiah per dolar AS dan tingkat suku bunga Bank Indonesia, sedangkan variabel dependennya adalah harga saham. Penelitian ini dilakukan pada tahun 2015-2019 dengan sampel penelitian sebanyak 120 perusahaan yang dipilih dengan menggunakan metode *purposive sampling*. Teknik analisis data yang digunakan dalam penelitian ini adalah uji asumsi klasik, analisis statistik deskriptif dan analisis regresi linear berganda. Hasil penelitian ini membuktikan bahwa *return on equity* dan *price earning ratio* secara parsial berpengaruh signifikan terhadap harga saham, sedangkan *debt to equity ratio*, nilai tukar rupiah per dolar AS, dan tingkat suku bunga Bank Indonesia tidak berpengaruh signifikan secara parsial terhadap harga saham. Tetapi secara simultan variabel *return on equity*, *debt to equity ratio*, *price earning ratio*, nilai tukar rupiah per dolar AS dan tingkat suku bunga BI berpengaruh signifikan terhadap harga saham pada perusahaan sektor financial subsektor bank yang terdaftar di Bursa Efek Indonesia (BEI) Tahun 2015-2019

Kata Kunci : *Return on Equity* (ROE), *Debt to Equity Ratio* (DER), *Price Earning Ratio* (PER), Nilai Tukar Rupiah per Dolar AS, Tingkat Suku Bunga dan Harga Saham

ABSTRACT

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Program Studi : Akuntansi
Judul : *The Effect of Return on Equity (ROE), Debt to Equity Ratio (DER), Price Earning Ratio (PER), Rupiah Exchange Rate per US Dollar, Interest Rate on Stock Price (Empirical Study of Companies Bank Financial Subsector Listed on the Indonesia Stock Exchange Year 2015 - 2019)*
Pembimbing : 1. Yanti, S.E., M.Ak
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The purpose of this research is to analyze the effect of return on equity, debt to equity ratio, price earning ratio, rupiah exchange rate per US dollar and interest rates on stock prices to financial companies banks sub-sector listed in Indonesia Stock Exchange (IDX) years 2015-2019. Independent variables in this research are return on equity, debt to equity ratio, price earning ratio, rupiah exchange rate per US dollar and Bank Indonesia interest rate, while the dependent variable is stock price. This research was conducted in 2015-2019 with a sample of 120 companies selected using the purposive sampling method. The data analysis technique in this study are the classic assumption test, descriptive statistical analysis and multiple linear regression analysis. The results of this research proves that return on equity and price earning ratio partially have a significant effect on stock prices, while the debt to equity ratio, the rupiah exchange rate per US dollar, and the interest rate of Bank Indonesia do not have a partial significant effect on stock prices. But simultaneously the variables return on equity, debt to equity ratio, price earning ratio, rupiah exchange rate per US dollar and BI interest rate have a significant effect on stock prices in financial companies banks subsector listed in Indonesia Stock Exchange (IDX) years 2015-2019.

Keywords: Return on Equity (ROE), Debt to Equity Ratio (DER), Price Earning Ratio (PER), Rupiah Exchange Rate per US Dollar, Interest Rate and Stock Price.