

## **ABSTRAK**

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Program Studi : Manajemen

Judul : Pengaruh Inflasi, Nilai tukar (IDR/USD), dan suku bunga (BI Rate) terhadap harga saham perusahaan subsektor otomotif yang terdaftar di BEI Periode 2015-2019.

Penelitian ini bertujuan untuk mengetahui pengaruh secara parsial dan simultan inflasi, Nilai tukar, dan Suku Bunga terhadap Harga saham perusahaan subsektor otomotif yang terdaftar di Bursa Efek Indonesia (BEI). Penelitian dilakukan dengan menggunakan metode deskriptif verifikatif. Jumlah sampel penelitian sebanyak 3 perusahaan dengan menggunakan teknik *purpose sampling*. Adapun analisa data menggunakan model regresi linier berganda.

Hasil penelitian ini menunjukkan bahwa berdasarkan uji t (parsial) menunjukkan bahwa inflasi ( $X_1$ ) berpengaruh positif dan signifikan terhadap harga saham perusahaan subsektor otomotif, dan nilai tukar ( $X_2$ ) dan Suku bunga ( $X_3$ ) tidak berpengaruh signifikan terhadap harga saham perusahaan subsektor otomotif. Hasil uji f menunjukkan bahwa variabel inflasi, nilai tukar dan suku bunga berpengaruh signifikan terhadap harga saham.

Kata kunci: *Inflasi, Nilai tukar, Suku Bunga BI Rate*



## **ABSTRACT**

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Title : The Influence of Inflation, Exchange Rate and Interest Rates On Stock Price of automotive subsector companies listed in Indonesia Stock Exchange Perioe 2015-2019.

This research is aimed to determine tha partial and simultance inflation, exchange rates and interest rates on stock prices of automotive subsector companies listed on Indonesia stock Exchange (IDX). This research uses descriptive verification method, The sample used 3 companies were taken by purpose sampling techniques. The data analysis used is multiple linier regression.

The Result of this study indicate that based on t test that inflation (X1) has a positive significant effect on stock price of automotive subsector companies. While The variabel exchange rate (X2) and interest rates (X3) partially has not significant effect on stock price of automotive subsector companies. Based on f test show that inflation, exchange rates and interest rates have a significant effect on stock prices.

Keywords: Inflation, Exchange Rate, Interest Rates

