ABSTRAK

Penelitian ini bertujuan untuk mengetahui Pengaruh Inflasi, Nilai Tukar Uang dan Nilai Tingkat Suku Bunga Terhadap Harga Saham Perbankan di Bursa Efek Indonesia (BEI), secara simultan, parsial, dan signifikan. Juga untuk mengetahui variabel yang mempunyai pengaruh paling dominan. Dalam judul tersebut ada 4 variabel yaitu 3 variabel bebas dan 1 variabel terikat. Variable bebasnya Inflasi, Nilai Tukar Uang dan Nilai Tingkat Suku Bunga, variabel terikatnya Harga Saham Perbankan. Metode ini menggunakan metode kuantitatif. Populasi dalam penelitian ini adalah perusahaan yang bergerak dibidang perbankan yang *go public* di Bursa Efek Indonesia. Sample responden dalam penelitian ini menggunakan metode *purposive sampling* sebanyak 15 perusahaan. Alat uji yang digunakan adalah teknik analisis regresi linear berganda. Hasil penelitian diperoleh nilai F hitung sebesar 23.539 dengan signifikan 0.000, nilai T hitung masing – masing variabel Inflasi - 0.166, Nilai Tukar Uang 3,574 dan Nilai Tingkat Suku Bunga – 6.293. Berdasarkan hasil penelitian, dari variabel Inflasi (X1), Nilai Tukar Uang (X2) dan Nilai Tingkat Suku Bunga (X3) ke Harga Saham (Y), Nilai Tukar Uang berpengaruh dominan terhadap Harga Saham.

Kata Kunci : Inflasi, Nilai Tukar Uang, Nilai Tingkat Suku Bunga, Harga Saham, Regresi Linear Berganda.

ABSTRACT

This study aims to determine the effect of inflation, money exchange rates and interest rates on bank stock prices on the Indonesia Stock Exchange (IDX), simultaneously, partially, and significantly. Also to find out which variable has the most dominant influence. In the title there are 4 variables, namely 3 independent variables and 1 dependent variable. Inflation-free variable, Money Exchange Value and Interest Rate, the dependent variable is the Banking Stock Price. This method uses quantitative methods. The population in this study are companies engaged in banking that went public on the Indonesia Stock Exchange. The sample of respondents in this study used a purposive sampling method from 15 companies. The test equipment used was multiple linear regression analysis techniques. The results obtained with the F value are calculated from 23,539 with a significant 0,000, the T value is calculated from each of the Inflation variables - 0.166, Currency Exchange Rates 3.574 and Interest Rates - 6.293. Based on the results of the study, from the inflation variable (X1), money exchange value (X2) and interest rate value (X3) to stock price (Y), money exchange value has a dominant influence on stock prices.

Keywords : Inflation, Money Exchange Rates, Interest Rates, Stock Prices, Multiple Linear Regression.