

***EFFECT OF INFLATION, BI RATE, AND RUPIAH EXCHANGE RATE,
ON STOCK PRICE INDEX
(Survey on Manufacturing Companies listed on the IDX for the 2010-2019 Period)***

Abstract

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This study aimed to determined and analyzed the effect of inflation, the bi rate and the exchange rate of the rupiah on the stock price index. The research methods used were descriptive and quantitative. Sampling using a survey. The analysis tool used was multiple linear regression. Based on the reviews data processing, the result was 69% and the remaining 31% was explained by other variables outside the model. The hypothesis test results showed that there was a positive and insignificant relationship between inflation and the stock price index. Meanwhile, the bi rate and the rupiah exchange rate have a significant negative effect on the stock price index, Therefore, the investors be able to pay the attention to the factors that influence before making an investment decision.

Keywords: Inflation, Bi Rate, Rupiah Exchange Rate, Stock Price Index

**PENGARUH INFLASI, BI *RATE*, NILAI TUKAR RUPIAH
TERHADAP INDEKS HARGA SAHAM
(Survey Pada Perusahaan Manufaktur yang terdaftar di BEI Periode 2010-2019)**

Abstrak

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Penelitian ini bertujuan untuk mengetahui dan menganalisis pengaruh Inflasi, Bi *Rate* Dan Nilai Tukar Rupiah Terhadap Indeks Harga Saham. Metode penelitian yang digunakan deskriptif dan kuantitatif. Pengambilan sampel menggunakan survey. Alat analisis yang digunakan adalah regresi linier berganda. Berdasarkan pengolahan data eviews diperoleh hasil sebesar 69 % dan sisanya sebesar 31% dijelaskan oleh variabel lain diluar model, hasil uji hipotesis diketahui bahwa terdapat hubungan positif tidak signifikan inflasi terhadap indeks harga saham, sedangkan bi *rate* dan nilai tukar rupiah berpengaruh negatif signifikan terhadap indeks harga saham. Sehingga investor dapat memperhatikan faktor-faktor yang memengaruhi sebelum mengambil keputusan berinvestasi.

Kata kunci: Inflasi, Bi *Rate*, Nilai Tukar Rupiah, Indeks Harga Saham