

**ABSTRAK**

**PENGARUH INFLASI, NILAI TUKAR RUPIAH DAN TINGKAT SUKU  
BUNGA TERHADAP INDEKS HARGA SAHAM**

**(Studi Empiris pada Perusahaan Sektor Industri Barang Konsumsi di Bursa  
Efek Indonesia Periode 2011 – 2015)**

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Penelitian ini bertujuan untuk mengetahui pengaruh inflasi, nilai tukar dan tingkat suku bunga terhadap indeks harga saham. Penelitian ini menggunakan data harga saham sektor industri barang konsumsi periode 2011 – 2015.

Jenis penelitian ini merupakan studi empiris. Data diperoleh dengan metode dokumentasi dari data sekunder, sedangkan teknik pengolahan dan analisa data menggunakan analisis regresi berganda data panel.

Hasil penelitian menunjukkan bahwa inflasi tidak berpengaruh terhadap indeks harga saham, nilai tukar rupiah berpengaruh terhadap indeks harga saham dan tingkat suku bunga berpengaruh terhadap indeks harga saham.

Kata Kunci: inflasi, nilai tukar, tingkat suku bunga, indeks harga saham

**ABSTRACT**

**THE INFLUENCE OF INFLATION, INDONESIAN RUPIAH EXCHANGE RATE AND INTEREST RATES ON STOCK PRICE INDEX**

**(An Empirical Study on Companies in the Consumer Goods Industry Sector in the Indonesia Stock Exchange Period 2011 - 2015)**

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The aim of this study is to determine the influence of inflation, exchange rates and interest rates on the stock price index. This study uses stock index data for the consumer goods industry sector for the period of 2011 - 2015.

This type of research is an empirical study. The data are obtained by documentation method from secondary data, while processing technique and data analysis use multiple regression analysis of panel data.

The results showed that inflation did not affect the stock price index, the Indonesia rupiah exchange rate affected the stock price index and interest rates affected the stock price index.

Keywords: inflation, indonesian rupiah exchange rate, interest rates ,stock price index

