ABSTRAK

AISYAH ABBAS. 2022. Pengaruh Inflasi, Suku Bunga dan Nilai Tukar Rupiah terhadap Harga Saham Pada Perusahaan Ekspor Impor di Era Covid-19 (Studi Perusahaan Sub-Sektor Makanan dan Minuman Yang Terdaftar di BEI). Skripsi Jurusan Akunansi Fakultas Ekonomi dan Bisnis Universitas Muhammadiyah Makassar. Yang dibimbing oleh Pembimbing I Agussalim HR dan Pembimbing II Ramly

Tujuan penelitian ini untuk mengetahui Pengaruh Inflasi, Suku Bunga dan Nilai Tukar Rupiah terhadap Harga Saham di Era Covid-19 (Studi Perusahaan Ekspor Impor yang Terdaftar di Bursa Efek Indonesia). Jenis penelitian yang digunakan pada penelitian ini adalah *Explanatory Research* dengan pendekatan Kuantitatif Deskriptif. Populasi dalam penelitian ini yaitu inflasi, Suku Bunga dan Nilai Tukar pada bulan Januari- desember pada tahun 2020 dan Harga Saham Pada Paerusahaan Ekspor Impor yang terdaftar di Bursa Efek Indonesia menggunakan data perbulan selama tahun 2020. Sampel yang digunakan adalah Perusahaan yang bergerak di bidang Ekspor impor dengan sektor perusahaan makanan dan minuman dengan 60 data sampel.Teknik analisis data yang digunakan yaitu Uji Asumsi Klasik dan Uji Hipotesis secara Parsial (Uji T) dan Simultan (Uji F) dengan bantuan Program SPSS 25.

Hasil penelitian menunjukkan bahwa secara parsial berdasarkan Uji T Inflasi berpengaruh Positif dan signifikan terhadap Harga Saham di Era Covid-19 Sehingga H_1 diterima. Suku Bunga berpengaruh positif dan tidak signifikan terhadap Harga Saham di Era Covid-19 Sehingga H_2 diterima. Nilai Tukar Rupiah tidak berpengaruh dan tidak signifikan terhadap Harga Saham di Era Covid-19 Sehingga H_3 ditolak. Secara Simultan berdasarkan Uji F Inflasi, Suku Bunga dan Nilai tukar Rupiah secara simultan pengaruh positif dan signifikan terhadap Harga saham sehingga H_4 diterima dan memiliki pengaruh 34.9%, sedangkan selebihnya 65.1% dipengaruhi oleh faktor lain yang tidak termasuk dalam penelitian ini.

Kata Kunci: *Inflasi, Suku Bunga, Nilai Tukar Rupiah, Harga Saham*

ABSTRACT

AISYAH ABBAS. 2022. The Influence of Inflation, Interest Rates and Rupiah Exchange Rates on Stock Prices in Export-Import Companies in the Covid-19 Era (Study Of Food and Beverage Sub-Sector Companies Listed on the IDX). Accounting Study Thesis Program, Faculty of Ekonomics and Business. Supervised by Agussalim HR and Ramly

The purpose of this study was to determine the Effect of Inflation, Interest Rates and Rupiah Exchange Rates on Stock Prices in the Covid-19 Era (Study of Import Export Companies Listed on the Indonesia Stock Exchange). The type of research used in this study is Explanatory Research with a descriptive quantitative approach. The population in this study are inflation, interest rates and exchange rates in January-December in 2020 and stock prices in export-import companies listed on the Indonesia Stock Exchange using monthly data during 2020. The sample used is companies engaged in the export sector. imports with the food and beverage sector with 60 sample data. The data analysis techniques used are classic assumption test and Hypothesis Testing Partially (T-Test) and Simultaneously (F-Test) with the help of SPSS 25 Program.

The results showed that partially based on the T-Test Inflation has a positive and significant effect on stock prices in the Covid-19 era so that H_1 was accepted. Interest Rates has a positive and are not significant on Stock Prices in the Covid-19 Era So H_2 is accepted. The Rupiah Exchange Rate has no and insignificant effect on Stock Prices in the Covid-19 Era So H_3 is rejected. Simultaneously based on the F-Test of Inflation, Interest Rates and Rupiah Exchange Rates simultaneously positive and significant influence on stock prices so that H_4 accepted and has an effect of 34.9%, while the remaining 65.1% is influenced by other factors not included in this research.

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***Keywords:** Inflation, Interest Rate, Rupiah Exchange Rate, Stock Price*