

ABSTRAK

PENGARUH NILAI TUKAR, TINGKAT SUKU BUNGA DAN INFLASITERHADAP INDEKS HARGA SAHAM PERUSAHAAN SEKTOR KESEHATAN DI BURSA EFEK INDONESIA PERIODE 2018-2022

ANASTACIA RUNTUWENE [20042006]

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Penelitian ini bertujuan untuk menganalisis pengaruh faktor-faktor makroekonomi terhadap pergerakan harga saham perusahaan di sektor kesehatan yang terdaftar di Bursa Efek Indonesia selama periode 2018 hingga 2022. Pengaruh tersebut dianalisis baik secara parsial maupun simultan terhadap 8 perusahaan yang memenuhi kriteria dari total 33 perusahaan sektor kesehatan yang menjadi populasi dan sampel. Analisis dilakukan menggunakan regresi linier berganda dengan data sekunder yang diambil dari situs web IDX dan BI. Berdasarkan Uji T, secara parsial Nilai Tukar, Tingkat Suku Bunga, dan Inflasi tidak berpengaruh signifikan terhadap Indeks Harga Saham Perusahaan Sektor Kesehatan di Bursa Efek Indonesia. Hasil Uji F, menunjukkan bahwa secara simultan Nilai Tukar, Tingkat Suku Bunga, dan Inflasi juga tidak berpengaruh signifikan terhadap Indeks Harga Saham Perusahaan Sektor Kesehatan di Bursa Efek Indonesia. Secara keseluruhan, penelitian ini menunjukkan bahwa sekitar 7.2% variabel independen mempengaruhi variabel dependen, sementara 92.8% sisanya dipengaruhi oleh faktor-faktor makroekonomi lain yang tidak diteliti dalam penelitian ini.

Kata kunci: Nilai Tukar, Tingkat Suku Bunga, Inflasi, Indeks Harga Saham

ABSTRACT

THE INFLUENCE OF EXCHANGE RATES, INTEREST RATES, AND INFLATION ON THE STOCK PRICE INDEX OF COMPANIES IN THE HEALTH SECTOR ON THE INDONESIA STOCK EXCHANGE FOR THE PERIOD 2018-2022

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This study aimed to analyze the influence of macroeconomic factors on the stock price movements of companies in the healthcare sector listed on the Indonesia Stock Exchange in the period of 2018 to 2022. The influence was analyzed both partially and simultaneously on 8 companies that met the criteria from a total of 33 healthcare sector companies that were the population and sample. The analysis was carried out using multiple linear regression with secondary data taken from the IDX and Bank Indonesia websites. Based on the T-test, partially, the Exchange Rate, Interest Rate, and Inflation did not significantly influence the Stock Price Index of Healthcare Sector Companies listed on the Indonesia Stock Exchange. The results of the F-test showed that simultaneously, the Exchange Rate, Interest Rate, and Inflation also did not significantly influence the Stock Price Index of Healthcare Sector Companies listed on the Indonesia Stock Exchange. Overall, this study indicated that around 7.2% of the independent variables influenced the dependent variable, while the remaining 92.8% was influenced by other macroeconomic factors not examined in this study.

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

This translation has been checked and proven accurate.



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