

**PERSETUJUAN PEMBIMBING**

**PENGARUH FLUKTUASI NILAI TUKAR RUPIAH DAN TINGKAT  
SUKU BUNGA TERHADAP PERUBAHAN HARGA SAHAM  
(Studi Perusahaan Manufaktur Sektor Barang Konsumsi yang  
Terdaftar di Bursa Efek Indonesia, Periode 2014-2018)**

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## ABSTRAK

**Zulhijjah Mia Kamaru, NIM 931 416 123, 2020.** “Pengaruh Fluktuasi Nilai Tukar Rupiah dan Tingkat Suku Bunga terhadap Perubahan Harga Saham Perusahaan Manufaktur Sektor Barang Konsumsi yang Terdaftar di BEI, Periode 2014-2018”. Skripsi, Program Studi S1 Manajemen Jurusan Manajemen, Fakultas Ekonomi, Universitas Negeri Gorontalo. Dibawah Bimbingan **Dr. Hais Dama, SE, MM** selaku pembimbing 1 dan **Meriyana Franssica Dunga, S.E, MM** selaku pembimbing 2.

Penelitian ini dilakukan untuk mengetahui: (1) Pengaruh Nilai Tukar Rupiah terhadap Perubahan Harga Saham Perusahaan Manufaktur Sektor Barang Konsumsi di BEI selama periode 2014-2018. (2) Pengaruh Tingkat Suku Bunga terhadap Perubahan Harga Saham Perusahaan Manufaktur Sektor Barang Konsumsi di BEI selama periode 2014-2018. (3) Pengaruh secara simultan antara Nilai Tukar Rupiah dan Tingkat Suku Bunga terhadap Perubahan Harga Saham Perusahaan Manufaktur Sektor Barang Konsumsi di BEI selama periode 2014-2018.

Penelitian ini merupakan jenis kuantitatif karena di dalamnya mengacu pada perhitungan data penelitian yang berupa angka-angka. Variabel penelitian ini meliputi variabel dependen dan independen. Sampel dalam penelitian ini adalah perusahaan Manufaktur Sektor Barang Konsumsi yang terdaftar di Bursa Efek Indonesia (BEI) periode 2014-2018. Pemilihan sampel menggunakan metode purposive sampling, dengan jumlah 32 (tiga puluh dua) perusahaan selama periode 2014-2018. Teknik analisis data menggunakan analisis regresi berganda. Berdasarkan hasil analisis statistik dapat disimpulkan (1). Nilai Tukar Rupiah berpengaruh positif dan signifikan terhadap Harga Saham pada perusahaan manufaktur sektor barang konsumsi yang terdaftar di BEI periode 2014-2018. (2). Tingkat Suku Bunga berpengaruh negatif dan signifikan terhadap Harga Saham pada perusahaan manufaktur sektor barang konsumsi yang terdaftar di BEI periode 2014-2018. (3). Nilai Tukar Rupiah dan Tingkat Suku Bunga secara simultan berpengaruh signifikan terhadap Harga Saham pada perusahaan manufaktur sektor barang konsumsi yang terdaftar di BEI periode 2014-2018 dan dengan nilai koefisien determinasi sebesar 0,9501 nilai ini berarti bahwa sebesar 95,01% harga saham selama tahun 2014-2018 dipengaruhi oleh nilai tukar dan tingkat suku bunga. Sedangkan sisanya sebesar 4,99% perubahan nilai harga saham tahun 2014-2018 dipengaruhi oleh variabel lain.

**Kata kunci : Nilai Tukar Rupiah, Suku Bunga, Harga Saham.**

## ABSTRACT

**Zulhijjah Mia Kamaru, Student ID Number 931 416 123, 2020.** "The Effect of Fluctuation in Rupiah Exchange Rate and Interest Rate to Change of Stock Price of Manufacturing Company in Consumer Goods Sector Listed in Indonesia Stock Exchange for 2014-2018 Period". Skripsi, Bachelor's Degree in Management, Department of Management, Faculty of Economics, State University of Gorontalo. The principal supervisor is **Dr. Hais Dama, SE, MM.**, and the co-supervisor is **Meriyana Franssisca Dungga, S.E, MM.**

The research objectives were to find out: (1) the effect of Rupiah exchange rate to change of stock price of manufacturing company at consumer goods sector listed in Indonesia Stock Exchange for 2014-2018 period, (2) the effect of interest rate to change of stock price of manufacturing company at consumer goods sector listed in Indonesia Stock Exchange for 2014-2018 period, and (3) the simultaneous effect between Rupiah exchange rate and interest rate to change of stock price of manufacturing company at consumer goods sector listed in Indonesia Stock Exchange for 2014-2018 period.

The research was quantitative research due to its content refer to the calculation of numeric data. The research variables comprised of dependent and independent variables. The research samples were 32 manufacturing companies in the consumer goods sector that were listed in Indonesia Stock Exchange for the 2014-2018 period, which were selected through using purposive sampling. The technique of data analysis used multiple regression analysis. Based on the result of statistical analysis, it was concluded that (1) Rupiah exchange rate had positive and significant effect to the stock price at manufacturing companies in consumer goods sector that were listed in Indonesia Stock Exchange for the 2014-2018 period, (2) interest rate had negative and significant effect to the stock price at manufacturing companies in consumer goods sector that were listed in Indonesia Stock Exchange for the 2014-2018 period, and (3) simultaneously, rupiah exchange rate and interest rate had significant effect to the stock price at manufacturing companies in consumer goods sector that were listed in Indonesia Stock Exchange for the 2014-2018 period. In addition, the value of the coefficient of determination was 0,9501, which meant 95,01% of stock price during 2014-2018 was affected by the exchange rate and interest rate. Meanwhile, the rest 4,99% of change on stock price during 2014-2018 was affected by other variables.

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

