

## ABSTRAK

Skripsi dengan judul “Pengaruh Inflasi, BI 7 Day Repo Rate, Nilai Tukar Rupiah Terhadap Harga Saham Perusahaan Transportasi Yang Terdaftar Di BEI (Studi Kasus Pada PT. Blue Bird Tbk Tahun 2019-2022)” yang ditulis oleh Muhamad Rifky Syahrul Nizzam, NIM. 126406202153, Program Studi Manajemen Keuangan Syariah Jurusan Bisnis dan Manajemen Fakultas Ekonomi dan Bisnis Islam, Universitas Islam Negeri Sayyid Ali Rahmatullah Tulungagung dengan pembimbing Ahmad Budiman, M.S.I.

Penelitian ini dilatarbelakangi karena beberapa faktor ekonomi yang menyebabkan naik-turun nya harga saham di BEI khususnya subsektor transportasi. Harga saham sendiri dapat dipengaruhi oleh beberapa faktor makro ekonomi. Karena tujuan investasi sendiri untuk mendapatkan keuntungan di kemudian hari, sehingga perlu menganalisis faktor makro ekonomi guna menentukan keputusan dalam berinvestasi.

Tujuan penelitian ini untuk menguji pengaruh Inflasi terhadap Harga Saham perusahaan transportasi PT. Blue Bird Tbk., untuk menguji pengaruh BI 7 Day Repo Rate terhadap Harga Saham perusahaan transportasi PT. Blue Bird Tbk., untuk menguji pengaruh Nilai Tukar Rupiah terhadap Harga Saham perusahaan transportasi PT. Blue Bird Tbk., untuk menguji pengaruh Inflasi, BI 7 Day Repo Rate dan Nilai Tukar Rupiah secara simultan terhadap Harga Saham perusahaan transportasi PT. Blue Bird Tbk.

Penelitian ini menggunakan pendekatan kuantitatif dengan jenis penelitian asosiatif. Populasi yang digunakan peneliti mengambil populasi dari laporan data triwulan dari perusahaan PT. Blue Bird Tbk periode 2016-2023. Sumber data yang digunakan yaitu data sekunder yang diambil melalui *website* resmi perusahaan, *website* Bank Indonesia ([bi.go.id](http://bi.go.id)) dan Badan Pusat Statistik ([bps.go.id](http://bps.go.id)). Serta teknik pengumpulan data menggunakan metode studi dokumentasi. Teknik analisis data menggunakan regresi linier berganda dengan bantuan *software* SPSS 26. Pengujian diawali dengan analisis statistik deskriptif, uji asumsi klasik, uji regresi linier berganda, uji koefisien determinasi, uji hipotesis.

Hasil penelitian menunjukkan Inflasi berpengaruh positif dan signifikan terhadap harga saham perusahaan Transportasi PT. Blue Bird yang terdaftar dalam BEI priode 2016-2023, BI 7 Day Repo Rate berpengaruh positif dan signifikan terhadap harga saham perusahaan Transportasi PT. Blue Bird yang terdaftar dalam BEI priode 2016-2023, Nilai Tukar Rupiah berpengaruh positif dan signifikan terhadap harga saham perusahaan Transportasi PT. Blue Bird yang terdaftar dalam BEI priode 2016-2023, kemudian secara simultan Inflasi, BI 7 Day Repo Rate dan Nilai Tukar Rupiah berpengaruh signifikan terhadap harga saham perusahaan Transportasi PT. Blue Bird yang terdaftar dalam BEI priode 2016-2023.

**Kata Kunci:** Inflasi; BI 7 Day Repo Rate; Nilai Tukar Rupiah; Harga Saham

## **ABSTRACT**

*Thesis with the title "The Effect of Inflation, BI 7 Day Repo Rate, Rupiah Exchange Rate on Share Prices of Transportation Companies Listed on the IDX (Case Study of PT. Blue Bird Tbk 2019-2022)" written by Muhamad Rifky Syahrul Nizzam, NIM. 126406202153, Sharia Financial Management Study Program, Department of Business and Management, Faculty of Islamic Economics and Business, Sayyid Ali Rahmatullah State Islamic University Tulungagung with supervisor Ahmad Budiman, M.S.I.*

*This research is motivated by several economic factors that cause the rise and fall of stock prices on the IDX, especially the transportation subsector. Share prices themselves can be influenced by several macroeconomic factors. Because the aim of investment is to gain profits in the future, it is necessary to analyze macroeconomic factors to determine investment decisions.*

*The aim of this research is to examine the effect of inflation on the share price of the transportation company PT. Blue Bird Tbk., to test the effect of the BI 7 Day Repo Rate on the share price of the transportation company PT. Blue Bird Tbk., to test the influence of the Rupiah Exchange Rate on the share price of the transportation company PT. Blue Bird Tbk., to test the effect of inflation, BI 7 Day Repo Rate and Rupiah Exchange Rate simultaneously on the share price of the transportation company PT. Blue Bird Tbk.*

*This research uses a quantitative approach with an associative type of research. The population used by researchers took the population from quarterly data reports from the company PT. Blue Bird Tbk for the 2016-2023 period. The data sources used are secondary data taken through the company's official website, the Bank Indonesia website ([bi.go.id](http://bi.go.id)) and the Central Statistics Agency ([bps.go.id](http://bps.go.id)). As well as data collection techniques using documentation study methods. The data analysis technique uses multiple linear regression with the help of SPSS 26 software. Testing begins with descriptive statistical analysis, classical assumption test, multiple linear regression test, coefficient of determination test, hypothesis test.*

*The research results show that inflation has a positive and significant effect on the share price of the transportation company PT. Blue Bird is listed on the IDX for the 2016-2023 period, the BI 7 Day Repo Rate has a positive and significant effect on the share price of the PT Transportation company. Blue Bird is listed on the IDX for the 2016-2023 period, the Rupiah Exchange Rate has a positive and significant effect on the share price of the PT Transportation company. Blue Bird is listed on the IDX for the 2016-2023 period, then simultaneously Inflation, BI 7 Day Repo Rate and Rupiah Exchange Rate have a significant effect on the share price of the PT Transportation company. Blue Bird is listed on the IDX for the 2016-2023 period.*

**Keywords:** *Inflation; BI 7 Day Repo Rate; Rupiah exchange rate; Stock price*