

ABSTRACT

This study aims to examine and analyze the influence of macroeconomics, namely inflation, foreign exchange rates, bank interest rates, and world oil prices on the stock index of basic and chemical industry sectors. This research is a causality research with linear regression analysis. The results showed that the independent variables simultaneously influence the dependent variable. But Partially, the results showed that inflation had a significant negative effect, foreign exchange rates and world oil prices had a significant positive effect, while bank interest rates had no effect on basic and chemical industry stock indexes.

Keywords: Inflation, Foreign Exchange Rates (USD), Bank Interest Rates (BI Rate), World Oil Prices (WTI), Stock Indexes of Basic and Chemical Industry Sector.



ABSTRAK

Penelitian ini bertujuan mengkaji dan menganalisis pengaruh makroekonomi yaitu inflasi, kurs valuta asing, suku bunga bank, dan harga minyak dunia terhadap indeks saham sektor industri dasar dan kimia. Penelitian yang digunakan merupakan penelitian kausalitas dengan teknik analisis regresi linear. Hasil penelitian menunjukkan bahwa variabel independen berpengaruh secara serentak terhadap variabel dependen. Secara parsial, hasil penelitian menunjukkan bahwa inflasi berpengaruh negatif signifikan, kurs valuta asing dan harga minyak dunia berpengaruh positif signifikan, sementara suku bunga bank tidak berpengaruh terhadap indeks saham industri dasar dan kimia.

Kata Kunci: Inflasi, Kurs Valuta Asing (USD), Suku Bunga Bank (BI Rate), Harga Minyak Dunia, Indeks Saham Sektor Industri Dasar dan Kimia.

