

## ABSTRAK

Penelitian ini bertujuan untuk mengetahui seberapa besar pembahasan Pengaruh Interest Rate, Exchange Rate, Bruto Domestic Products Terhadap Stock Return Dengan Profitability Sebagai Variabel Moderasi Pada Perusahaan Manufaktur Yang Terdaftar Di Bursa Efek Indonesia Tahun 2015-2019, Pengaruh. Metode pengumpulan data melalui situs ICMD dan BEI dan studi kepustakaan. Metode analisis yang digunakan adalah analisis regresi berganda. Hasil penelitian yang didapatkan berdasarkan uji parsial (uji t) diperoleh : (a) Interest Rate secara parsial berpengaruh signifikan terhadap Stock Return (b) Exchange Rate secara parsial berpengaruh signifikan terhadap Stock Return (c) Bruto Domestic Products secara parsial berpengaruh signifikan terhadap Stock Return (d) Interest Rate, Exchange Rate dan Bruto Domestic Products secara parsial berpengaruh signifikan terhadap Stock Return (e) Profitability tidak mampu memoderasi pengaruh Interest Rate terhadap Stock Return (f) Profitability mampu memoderasi pengaruh Exchange Rate terhadap Stock Return (g) Profitability tidak mampu memoderasi pengaruh Bruto Domestic Products terhadap Stock Return (h) Interest Rate, Exchange Rate dan Bruto Domestic Products secara parsial berpengaruh signifikan terhadap Stock Return melalui profitability sebagai variabel Moderasi

Akhirnya penulis menyarankan kepada Perusahaan manufaktur Dapat memaksimalkan setiap divisi manajemen yang ada agar kinerja perusahaan menjadi lebih baik dan dilirik oleh para investor dan calon investor

**Kata kunci :Rate, Exchange Rate, Bruto Domestic Products, stock return, Profitability**

## ABSTRACT

*This study aims to determine how much the discussion of the effect of Interest Rate, Exchange Rate, Gross Domestic Products on Stock Return with Profitability as a Moderation Variable in Manufacturing Companies Listed on the Indonesia Stock Exchange 2015-2019, Influence. Data collection methods through the ICMD and BEI websites and literature studies. The analysis method used is multiple regression analysis. The results obtained are based on the partial test (t test) obtained: (a) Partial Interest Rate has a significant effect on Stock Return (b) Partial Exchange Rate Partially significant effect on Stock Return (c) Gross Domestic Products partially has a significant effect on Stock Return d) Interest Rate, Exchange Rate and Gross Domestic Products partially have a significant effect on Stock Return (e) Profitability is not able to moderate the effect of Interest Rate on Stock Return ( f) Profitability is able to moderate the effect of Exchange Rate on Stock Return (g) Profitability is not able to moderate the effect of Gross Domestic Products on Stock Return (h) Interest Rate, Exchange Rate and Gross Domestic Products partially have a significant effect on Stock Return through profitability as variable Moderation*

*Finally, the authors suggest that manufacturing companies can maximize each existing management division so that the company's performance is better and attracts investors and potential investors.*

***Keywords: Rate, Exchange Rate, Gross Domestic Products, Stock Return, Profitability***