

ABSTRAK

Pengaruh BI-7 Day (Reverse) Repo Rate Dan Nilai Tukar Rupiah (USD) Terhadap Harga Saham Syariah Di Issi (Indeks Saham Syariah Indonesia) Sektor Consumer Goods Industry Periode 2017-2019.

Harga saham sangat ditentukan dari penawaran dan permintaan akan saham itu sendiri. Semakin banyak orang yang membeli saham maka harga saham cenderung bergerak naik dan sebaliknya semakin banyak orang yang menjualnya maka harga saham cenderung bergerak turun. Penelitian ini bertujuan untuk mengetahui pengaruh BI-7 Day (Reverse) Repo Rate Dan Nilai Tukar Rupiah (USD) Terhadap Harga Saham Syariah Di Issi (Indeks Saham Syariah Indonesia) Sektor Consumer Goods Industry Periode 2017-2019.

Penelitian ini merupakan jenis penelitian kuantitatif dengan menggunakan metode deskriptif. Data yang digunakan dalam penelitian ini yaitu data primer yang diperoleh langsung dari pihak pertama berupa pergerakan BI-7 day, nilai tukar dan harga saham yang di publish di website, Yahoo Finance, Bank Indonesia, IDX dan OJK. Teknik pengambilan sampel dengan menggunakan metode purposive sampling, adapun sampel yang digunakan dalam penelitian ada 22 saham.

Hasil analisis dalam penelitian ini menunjukkan bahwa variabel BI-7 Day dan nilai tukar secara simultan berpengaruh terhadap harga saham syariah, variabel BI-7 Day tidak berpengaruh dan tidak signifikan terhadap harga saham sedangkan variabel Nilai tukar berpengaruh negatif dan signifikan terhadap variabel dependent harga saham.

Kata Kunci: BI-7 Day (Reverse) Repo Rate, Nilai Tukar Rupiah, dan harga saham syariah

ABSTRACT

The Effect Of BI-7 Day (Reverse Repo Rate) And Rupiah Exchange Rate (USD) On Sharia Stock Prices In ISSI (Indonesian Sharia Stock Index) Customer Goods Industry Sector 2017-2019.

The stock price is determined by the supply and demand of the stock itself. The more people who buy the stock price tends to move up and on the contrary more and more people are selling the stock then the stock price tends to move down. The study aims to determine the effect of BI -7 Day (Reverse Repo Rate) and Rupiah Exchange Rate (USD)) On Sharia Share Prices In ISSI (Indonesian Sharia StockIndex) Customer Goods Industry Sector 2017-2019 period.

This research is a type of quantitative research using descriptive methods. The data used primary data obtained directly from the first party in the form of BI-7 Day movement, exchange rates and stock prices published on the website, Yahoo Finance, Bank Indonesia, IDX and OJK. Sampling technique using purposive sampling method, as for the sample used in the study there were 22 shares.

The results of the analysis in this study indicate that the variables the BI-7 Day And Rupiah Exchange Rates simultaneously influence sharia stock prices, the BI-7 Day variable had no effect and was not significant on stock prices while the exchange rate variable had a negative and significant effect on the dependent variable of stock prices.

Keywords: *BI -7 Day (Reverse Repo Rate), Rupiah Exchange Rates , and sharia stock prices*