

ABSTRAK

Skripsi dengan judul “Pengaruh Inflasi, Suku Bunga, Nilai Tukar, Jumlah Uang Beredar Terhadap Indeks Harga Saham Gabungan (IHSG) Pada Saat Pandemi Covid Periode 2018-2022” yang ditulis oleh Lailatun Nadya, NIM. 126406202206 Program Studi Manajemen Keuangan Syariah, Fakultas Ekonomi Dan Bisnis Islam, Universitas Islam Negeri Sayyid Ali Rahmatullah Tulungagung dengan Pembimbing Mega Tunjung Hapsari, M.AP.

Penelitian ini dilatarbelakangi oleh Indeks Harga Saham Gabunga (IHSG) yang pada saat itu mengalami fluktuasi naik turun seiring dengan aktivitas perekonomian maupun politik. Dimana saat itu fluktuasi harga saham gabungan disebabkan oleh faktor ekonomi makro salah satunya adalah inflasi, kenaikan suku bunga, kurs valuta asing, jumlah uang beredar dan lain-lain. Faktor-faktor makro ekonomi tersebut sangat mempengaruhi kinerja Indeks Harga Saham Gabungan (IHSG), apalagi dibarengi dengan munculnya covid-19 yang sangat berdampak negatif terhadap seluruh perekonomian Indonesia.

Penelitian ini bertujuan untuk mengetahui pengaruh inflasi, suku bunga, nilai tukar dan jumlah uang beredar terhadap indeks harga saham gabungan (IHSG) pada saat pandemi covid. Penelitian ini menggunakan pendekatan kuantitatif dengan jenis penelitian asosiatif. Data penelitian yang digunakan adalah data sekunder dengan sampel penelitian Indonesia dalam kurun waktu 2018-2022. Teknis analisis yang digunakan adalah analisis linier berganda dengan menggunakan SPSS 25.

Hasil penelitian dapat diambil kesimpulan bahwa secara parsial penelitian ini memperlihatkan jika variabel inflasi, suku bunga dan jumlah uang beredar masing-masing berpengaruh positif dan signifikan terhadap indeks harga saham gabungan (IHSG). Sedangkan variabel nilai tukar berpengaruh negatif dan signifikan terhadap indeks harga saham gabungan (IHSG). Sementara itu, variabel inflasi, suku bunga, nilai tukar dan jumlah uang beredar secara bersamaan memiliki pengaruh yang positif dan signifikan terhadap indeks harga saham gabungan (IHSG) pada saat pandemi covid periode 2018-2022.

Kata kunci : Inflasi, Suku Bunga, Nilai Tukar, Jumlah Uang Beredar, IHSG

ABSTRACT

Thesis with the title "The Influence of Inflation, Interest Rates, Exchange Rates, Money Supply on the Composite Stock Price Index (IHSG) During the Covid Pandemic for the 2018-2022 Period" written by Lailatun Nadya, NIM. 126406202206 Sharia Financial Management Study Program, Faculty of Islamic Economics and Business, Sayyid Ali Rahmatullah State Islamic University Tulungagung with Supervisor Mega Tunjung Hapsari, M.AP.

This research was motivated by the Composite Stock Price Index (IHSG), which at that time experienced fluctuations up and down in line with economic and political activity. At that time, fluctuations in joint stock prices were caused by macroeconomic factors, one of which was inflation, increases in interest rates, foreign exchange rates, money supply and others. These macroeconomic factors greatly influence the performance of the Composite Stock Price Index (IHSG), especially accompanied by the emergence of Covid-19 which has had a very negative impact on the entire Indonesian economy.

This research aims to determine the effect of inflation, interest rates, exchange rates and money supply on the composite stock price index (IHSG) during the Covid pandemic. This research uses a quantitative approach with an associative type of research. The research data used is secondary data with Indonesian research samples in the 2018-2022 period. The analysis technique used is multiple linear analysis using SPSS 25.

From the research results, it can be concluded that partially this research shows that the variables inflation, interest rates and money supply each have a positive and significant effect on the composite stock price index (IHSG). Meanwhile, the exchange rate variable has a negative and significant effect on the composite stock price index (IHSG). Meanwhile, the variables inflation, interest rates, exchange rates and money supply simultaneously had a positive and significant influence on the composite stock price index (IHSG) during the 2018-2022 Covid pandemic.

Keywords: *Inflation, Interest Rates, Exchange Rates, Money Supply, IHSG.*