ABSTRAK

Skripsi judul “Pengaruh Jumlah Uang Beredar, inflasi, BI 7-Day Reverse Repo Rate, dan Kurs terhadap Indeks harga saham Jakarta Islamic Index 30 (JII30) periode 2020–2024” ditulis oleh Adinda Hasna Dian Kartika NIM 1860406223171 dengan pembimbing Ibu Mega Tunjung Hapsari, M.AP.

Kata Kunci: JUB, Inflasi, BI7DRR, Kurs, JII30, makroekonomi

Landasan penelitian ini didorong oleh meningkatnya peran pasar modal syariah sebagai salah satu instrument keuangan yang terus berkembang di Indonesia, serta pentingnya indikator makroekonomi dalam mempengaruhi dinamika pergerakan indeks saham berbasis syariah. Tujuan penelitian ini untuk menguji pengaruh JUB, inflasi, BI7DRR, dan kurs dalam rentang waktu lima tahun secara simultan maupun parsial.

Metode yang diterapkan yaitu pendekatan kuantitatif dengan analisis regresi linier berganda. Menggunakan data bulanan indeks ekuitas JII30 serta empat variabel makroekonomi periode 2020 hingga 2024. Penentuan sampel menggunakan *purposive sampling*. Sampel keseluruhan data berjumlah 300 data, diolah dengan SPSS 23 versi Windows.

Hasil pengujian menunjukkan (1) secara simultan keempat variabel makroekonomi memiliki dampak signifikan terhadap JII30. (2) Secara parsial, jumlah uang beredar dan inflasi positif signifikan, berbanding terbalik kurs tidak signifikan terhadap harga saham JII30. (3) sekitar 72.3% variasi indeks berhasil didefinisikan oleh variabel penelitian.

ABSTRACT

Thesis entitled "The Effect of Money Supply, Inflation, BI 7-Day Reverse Repo Rate, and Kurs on the Jakarta Islamic Index 30 (JII30) period 2020–2024" was written by Adinda Hasna Dian Kartika NIM 1860406223171 with supervisor Mrs. Mega Tunjung Hapsari, M.AP.

Keywords: JUB, Inflation, BI7DRR, Kurs, JII30, Macroeconomics

This research was driven by the increasingly important role of the Islamic capital market as a growing financial instrument in Indonesia, as well as the importance of macroeconomic indicators in influencing the dynamics of Islamic-based stock index movements. The purpose of this study is to examine the simultaneous and partial effects of JUB, inflation, BI7DRR, and Kurs over a five-years period.

The method used is a quantitative approach with multiple linear regression analysis. This method uses monthly data from the JII30 stock index and four macroeconomic variables from the 2020 to 2024 period. The sample was determined using a purposive sampling method. The total sample data consisted of 300 data points, which were processed using SPSS 23 for Windows.

The test results show that (1) simultaneously, the four macroeconomic variables have a significant impact on JII30. (2) Partially, money supply and inflation have a significant positive impact, while the exchange rate is not significant on JII30 stock prices. (3) Approximately 72.3% of the index variation was explained by the research variabe