

ABSTRAK

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Pengaruh Inflasi, Suku Bunga, Nilai Tukar Rupiah, PDB, Indeks Dow Jones dan Earning Per Share Terhadap Indeks Harga Saham Gabungan Pada Bursa Efek Indonesia Periode 2014 – 2019 Serta Tinjauannya Dari Sudut Pandang Islam.

Uraian Abstrak

Penelitian ini bertujuan untuk menguji pengaruh Inflasi, Suku Bunga, Nilai Tukar Rupiah, Produk Domestik Bruto, Indeks Dow Jones dan *Earning Per Share* terhadap Indeks Harga Saham Gabungan pada Bursa Efek Indonesia periode 2014-2019. Dalam mencari nilai *Earning Per Share*, penelitian ini menggunakan sampel perusahaan yang termasuk dalam sektor pertambangan yang terdaftar di Bursa Efek Indonesia. Teknik pengambilan sampel dalam penelitian ini adalah *purposive sampling* dan didapat 40 perusahaan. Penelitian ini menggunakan data sekunder. Metode analisis yang digunakan adalah regresi linear berganda dengan aplikasi *evIEWS 9*. Hasil penelitian menunjukkan bahwa variabel Inflasi, Nilai Tukar Rupiah dan Indeks Dow Jones berpengaruh positif dan signifikan terhadap Indeks Harga Saham Gabungan. Variabel Suku Bunga dan Produk Domestik Bruto berpengaruh negatif dan signifikan terhadap Indeks Harga Saham Gabungan. Variabel *Earning Per Share* berpengaruh negatif dan tidak signifikan terhadap Indeks Harga Saham Gabungan. Serta secara keseluruhan dalam perspektif Islam bahwa pengaruh Inflasi, Suku Bunga, Nilai Tukar Rupiah, Produk Domestik Bruto, Indeks Dow Jones Dan *Earning Per Share* terhadap Indeks Harga Saham Gabungan sudah memenuhi syariat Islam secara menyeluruh sebagaimana yang tertuang dalam Al-Qur'an dan Hadis.

Kata kunci: Inflasi, Suku Bunga, Nilai Tukar Rupiah, Indeks Dow Jones, *Earning Per Share*, Indeks Harga Saham Gabungan

ABSTRACT

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The Influence of Inflation, Interest Rates, Rupiah Exchange Rate, GDP, Dow Jones Industrial Average and Earning Per Share on the Composite Stock Price Index in IDX Stock Exchange for the 2014-2019 Period and Reviewed by the Viewpoint of Islam.

Abstract Description

This study aims to examine the effect of inflation, interest rates, rupiah exchange rates, gross domestic product, Dow Jones Industrial Average and earning per share on the Composite Stock Price Index on the Indonesia Stock Exchange for the period 2014-2019. In finding the value of Earning Per Share, this study uses a sample of companies included in the mining sector listed on the Indonesia Stock Exchange (IDX). The technique in sampling used in this study was purposive sampling and obtaining datas from 40 companies as samples. This study uses secondary data. The analysis method used is multiple linear regression with eviews 9 application. The results showed that the inflation variable, the Rupiah Exchange Rate and the Dow Jones Industrial Average have a positive and significant effect on the Composite Stock Price Index. Interest Rate and Gross Domestic Product variables have a negative and significant effect on the Composite Stock Price Index. Earning Per Share variable has a negative and insignificant effect on the Composite Stock Price Index. As well as overall in an Islamic perspective that the effect of inflation, interest rates, rupiah exchange rates, gross domestic product, Dow Jones Industrial Average and Earning per share on the Composite Stock Price Index has fulfilled Islamic law as a whole as stated in the Qur'an and Hadith.

Keywords: Inflation, Interest Rates, Rupiah Exchange Rate, Gross Domestic Product, Dow Jones Industrial Average, Earning Per Share, Composite Stock Price Index