

ABSTRAK

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Judul : Analisis Pengaruh Inflasi, Nilai Tukar, dan BI-7 Day Reverse Repo Rate Terhadap Indeks Sektor Barang baku di PT Bursa Efek Indonesia Periode 2021-2023

Tujuan dari penelitian ini adalah untuk mengetahui dan menganalisis pengaruh dari inflasi, nilai tukar dan BI-7 Day Reverse Repo Rate terhadap indeks sektor barang baku secara parsial dan secara simultan. Penelitian ini adalah penelitian kuantitatif dengan hasil penelitian sebagai berikut: 1) inflasi mendapatkan nilai probability sebesar 0.5977, 2) nilai tukar mendapatkan nilai probability sebesar 0.1176, 3) BI-7 Day Reverse Repo Rate mendapatkan nilai probability sebesar 0.0094, 4) secara simultan inflasi, nilai tukar, BI-7 Day Reverse Repo Rate memperoleh nilai Probabilitas (F-statistic) sebesar 0,0597. Kesimpulan penelitian ini adalah: 1) inflasi tidak berpengaruh signifikan terhadap indeks sektor barang baku, 2) nilai tukar tidak berpengaruh signifikan terhadap indeks sektor barang baku, 3) BI-7 Day Reverse Repo Rate berpengaruh signifikan terhadap indeks sektor barang baku, dan 4) Secara simultan inflasi, nilai tukar, dan BI-7 Day Reverse Repo Rate, tidak berpengaruh signifikan terhadap indeks sektor barang baku

Kata kunci: inflasi, nilai tukar, BI-7 Day Reverse Repo Rate, indeks sektor barang baku

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ABSTRACT

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Research Title : *Analysis of the Impact of Inflation, Exchange Rates, and BI-7*

Day Reverse Repo Rate on the Basic Material Index on Indonesia

Stock Exchange From 2021-2023

The goal of this research is to determine and assess the impact of inflation, exchange rate, and BI-7 Day Reverse Repo Rate on the basic materials index on the Indonesia Stock Exchange, both partially and simultaneously. This is a quantitative study with the following findings: 1) Inflation has a probability score of 0.0597; 2) Exchange rate has a probability score of 0.1176; 3) BI-7 Day Reverse Repo Rate has a probability score of 0.0094; and 4) Inflation, exchange rate, and BI-7 Day Reverse Repo Rate all have a probability score of 0.0597 (F-statistic). This study concludes that: 1) inflation has no significant impact on the basic materials index; 2) the exchange rate has no significant impact on the basic materials index; and 3) the BI-7 Day Reverse Repo Rate has a significant impact on the basic materials index; and 4) Inflation, exchange rate, and BI-7 Day Reverse Repo Rate have no significant impact on the basic materials index simultaneously.

Keyword: inflation, exchange rate, BI-7 Day Reverse Repo Rate, basic material index

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