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Analisis faktor-faktor yang mempengaruhi fluktuasi harga sukuk ijarah korporasi di Indonesia (studi kasus tahun 2011-2015) = Analysis of factors affecting fluctuations price of sukuk ijarah corporations in Indonesia case study in 2011-2015

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Abstrak

[Tesis ini membahas faktor-faktor yang mempengaruhi fluktuasi sukuk ijarah korporasi di Indonesia Februari 2011 sampai dengan Februari 2015 (4 tahun) dengan sampel sebanyak 4 sukuk perusahaan. Penelitian ini menggunakan data kuantitatif dengan total data observasi sebanyak 280 data dan dengan menggunakan pendekatan analisa data panel. Hasil penelitian dengan fixed effect model menunjukkan bahwa tingkat suku bunga (interest rate), kurs rupiah terhadap dollar AS dan imbalan/fee (coupon rate) berpengaruh signifikan terhadap harga sukuk ijarah. Jangka waktu (time to maturity) berpengaruh tidak signifikan terhadap harga sukuk ijarah;This thesis discusses the factors that influence corporate Sukuk Ijarah fluctuations in Indonesia in February 2011 until February 2015 (4 years) with a sample of four sukuk corporate. This study uses quantitative data with observational data of 280 total data and by using a panel data analysis. The results with fixed effect model showed that interest rate, exchange rate and coupon rate significantly affects the price of sukuk ijarah. Time to maturity was?nt significantly affects the price of sukuk ijarah;This thesis discusses the factors that influence corporate Sukuk Ijarah fluctuations in Indonesia in February 2011 until February 2015 (4 years) with a sample of four sukuk corporate. This study uses quantitative data with observational data of 280 total data and by using a panel data analysis. The results with fixed effect model showed that interest rate, exchange rate and coupon rate significantly affects the price of sukuk ijarah. Time to maturity was?nt significantly affects the price of sukuk ijarah;This thesis discusses the factors that influence corporate Sukuk Ijarah fluctuations in Indonesia in February 2011 until February 2015 (4 years) with a sample of four sukuk corporate. This study uses quantitative data with observational data of 280 total data and by using a panel data analysis. The results with fixed effect model showed that interest rate, exchange rate and coupon rate significantly affects the price of sukuk ijarah. Time to maturity was?nt significantly affects the price of sukuk ijarah;This thesis discusses the factors that influence corporate Sukuk Ijarah fluctuations in Indonesia in February 2011 until February 2015 (4 years) with a sample of four sukuk corporate. This study uses quantitative data with observational data of 280 total data and by using a panel data analysis. The results with fixed effect model showed that interest rate, exchange rate and coupon rate significantly affects the price of sukuk ijarah. Time to maturity was?nt significantly affects the price of sukuk ijarah, This thesis discusses the factors that influence corporate Sukuk Ijarah fluctuations in Indonesia in February 2011 until February 2015 (4 years) with a sample of four sukuk corporate. This study uses quantitative data with observational data of 280 total data and by using a panel data analysis. The results with fixed effect model showed that interest rate, exchange rate and coupon rate significantly affects the price of sukuk ijarah. Time to maturity was’nt significantly affects the price of sukuk ijarah]