



FAKULTAS EKONOMI
UNIVERSITAS TARUMANAGARA
JAKARTA

SKRIPSI

**ANALISIS PENGARUH INFLASI, HARGA MINYAK DUNIA, HARGA
EMAS DUNIA, DAN KURS RP/USD TERHADAP INDEKS HARGA
SAHAM GABUNGAN DI BURSA EFEK INDONESIA PERIODE
JANUARI 2010 – DESEMBER 2015**

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**UNTUK MEMENUHI SEBAGIAN DARI SYARAT-SYARAT
GUNA MENCAPAI GELAR
SARJANA EKONOMI**

2017

UNIVERSITAS TARUMANAGARA
FAKULTAS EKONOMI
JAKARTA

TANDA PERSETUJUAN SKRIPSI

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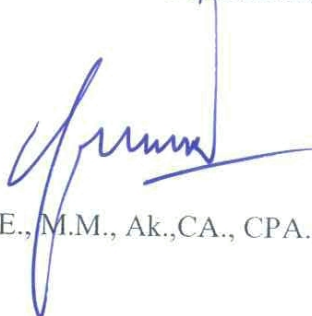
PROGRAM JURUSAN : S1 / MANAJEMEN

MATA KULIAH POKOK : MANAJEMEN KEUANGAN

JUDUL SKRIPSI : ANALISIS PENGARUH INFLASI,
HARGA MINYAK DUNIA, HARGA
EMAS DUNIA, DAN KURS RP/USD
TERHADAP INDEKS HARGA SAHAM
GABUNGAN DI BURSA EFEK
INDONESIA PERIODE JANUARI 2010 –
DESEMBER 2015

Jakarta, Desember 2016

Pembimbing,



(Dr. Herman Ruslim, S.E., M.M., Ak., CA., CPA., MAPPI (Cert))

**UNIVERSITAS TARUMANAGARA
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JUDUL SKRIPSI : ANALISIS PENGARUH INFLASI, HARGA
MINYAK DUNIA, HARGA EMAS DUNIA, DAN
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SAHAM GABUNGAN DI BURSA EFEK
INDONESIA PERIODE JANUARI 2010 –
DESEMBER 2015

Tanggal : 10 Januari 2017

Ketua Penguji



(Drs. Nyoman Suprastha, M.M.)

Tanggal : 10 Januari 2017

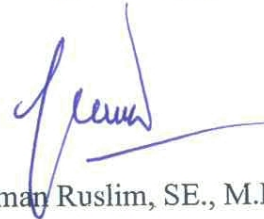
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ABSTRAK

(A) BELLA RAZALIE (115130286)

(B) ANALISIS PENGARUH INFLASI, HARGA MINYAK DUNIA, HARGA EMAS DUNIA, DAN KURS RP/USD TERHADAP INDEKS HARGA SAHAM GABUNGAN DI BURSA EFEK INDONESIA PERIODE JANUARI 2010 – DESEMBER 2015

(C) MANAJEMEN KEUANGAN

(D) *Abstract: Indeks Harga Saham Gabungan (IHSG) is an index that contains all the information about the movement of stock prices of companies listed in Bursa Efek Indonesia (BEI). It is important for investors to know what variables that influence this index as a consideration if they want to invest in stocks. Many studies have been carried out but had different results. The samples are taken from the Indeks Harga Saham Gabungan (IHSG), Indonesian inflation rate, world oil price, world gold price, and exchange rate (RP/USD) during the period from January 2010 to December 2015 (72 months). Using the data published by the Bank of Indonesia and other relevant sources, the data analyzed through the Eviews 7. The main objective of this study is to examine the effect of inflation, world oil price, world gold price, and exchange rate RP/USD toward IHSG that analyzed through the error correction model (ECM). Hypothesis testing with the F-test for the 95% confidence level indicates that inflation, world oil price, world gold price, and exchange rate (Indonesian Rupiah (IDR)/United States Dollar (USD)) have a significant influence on the IHSG. While partially (t-test) the result shows only exchange rate (RP/USD) has significant effect on IHSG.*

Keywords : Indeks Harga Saham Gabungan (IHSG), inflation, world oil price, world gold price, exchange rate (RP/USD)

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