

ABSTRAK

Indeks Harga Saham Gabungan (IHSG) merupakan salah satu indikator yang digunakan oleh investor untuk melihat keadaan pasar modal Indonesia. Pasang surut IHSG dipengaruhi oleh beberapa faktor makro ekonomi salah duanya adalah nilai tukar dan inflasi. Penelitian ini bertujuan untuk menguji pengaruh nilai tukar rupiah-dollar AS dan inflasi terhadap Indeks Harga Saham Gabungan. Sumber data yang digunakan dalam penelitian ini adalah data Nilai Tukar Rupiah-DollarAS, data Inflasi dan data IHSG dari tahun 2015-2017. Metode penelitian yang digunakan adalah metode kuantitatif dengan rumusan masalah asosiatif dan hubungan kausal. Teknik penelitian yang digunakan dalam penelitian ini adalah *purposive sampling*. Teknik analisis data yang digunakan adalah regresi linier berganda. Hasil penelitian ini menunjukkan bahwa Nilai Tukar Rupiah-Dollar AS dan Inflasi berpengaruh negatif secara parsial serta berpengaruh secara simultan terhadap Indeks Harga Saham Gabungan.

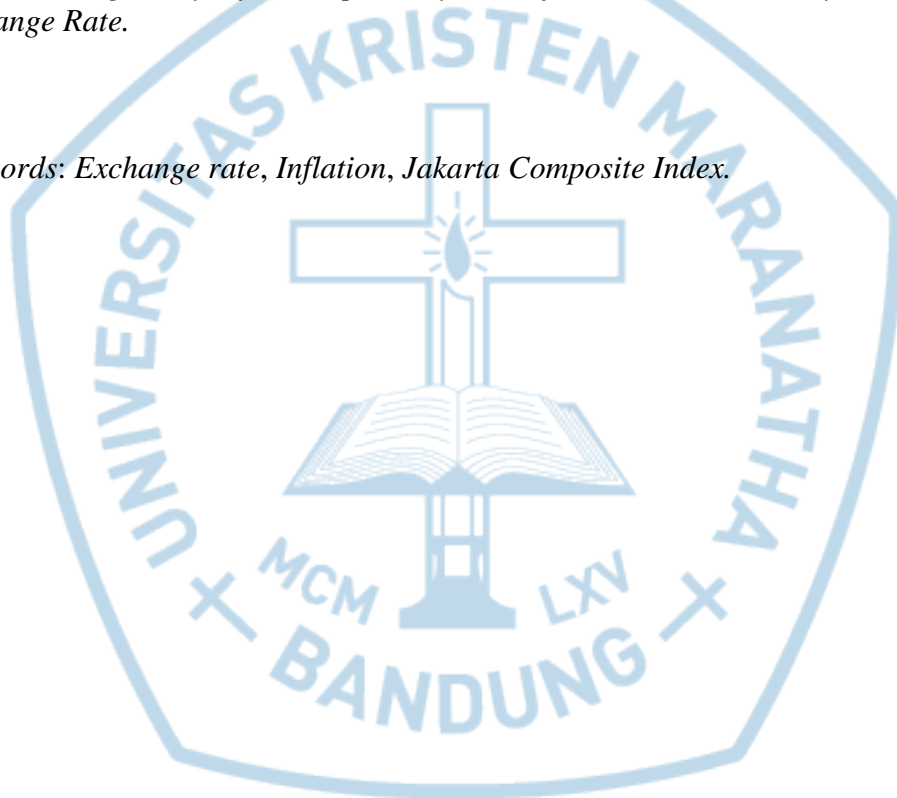
Kata Kunci: Nilai Tukar, Inflasi, Indeks Harga Saham Gabungan.



ABSTRACT

Jakarta Composite Index (JCI) is one of indicator that use by investor to see the circumstances of Capital Market. The ups and downs of JCI is affected by some macroeconomy factor that one of them is exchange rate and inflation. The purpose of this study is to verify the influence of rupiah-US dollar exchange rate and inflation on Jakarta Composite Index. Source data of this study is Rupiah-US Dollar Exchange Rate, Inflation, and JCI during the year 2015-2017. The research method using quantitative method with formulation of associative problems and causal relationship. The research technique using purposive sampling. Data analysis technique using multiple linear regression. The results of this study proves that Rupiah-US Dollar Exchange Rate and Foreign Direct Investment negatively influence partially and influence simultaneously on Jakarta Exchange Rate.

Keywords: Exchange rate, Inflation, Jakarta Composite Index.



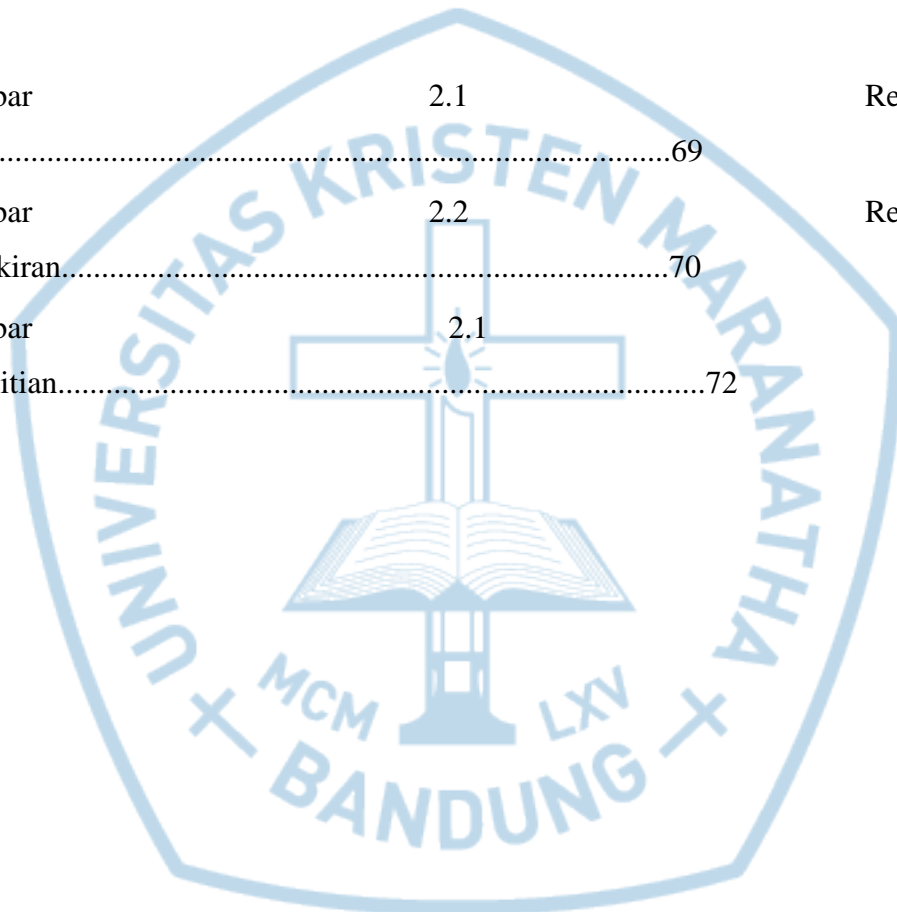
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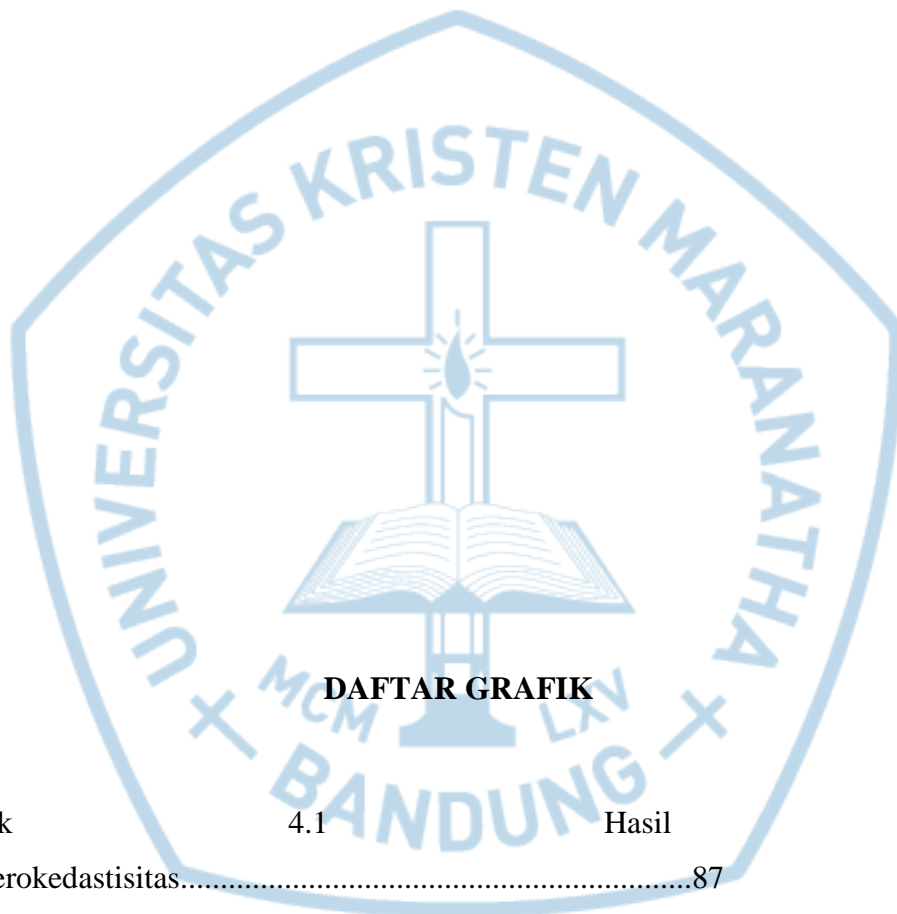
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