Analisis pengaruh inflasi, harga minyak dan investment grade terhadap harga saham di Indeks BISNIS-27 periode 2009 - 2011 = Analysis of effect of inflation, oil prices and the investment grade on the price of stocks in the BISNIS-27 period 2009 - 2011

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Abstrak

[ABSTRAK

Tesis ini membahas pengaruh inflasi, harga minyak dan investment grade terhadap harga saham di Indeks BISNIS-27. Investasi pada Pasar Modal terus dirancang agar mampu menarik lebih banyak lagi investor agar bersedia untuk menginvestasikan dananya ke dalam instrumen- instrumen Pasar Modal. Tidak hanya itu itu, penelitian ini juga akan membahas tentang Reksadana dan beberapa pandangan dari Makroekonomi dihubungkan dengan Pasar Modal. Penelitian ini merupakan penelitian ini merupakan penelitian kuantitatif dengan metode deskripsi dan regresi berganda dan sampel dari penelitian ini adalah harga saham emiten ? emiten yang secara konsisten terdaftar pada Indeks BISNIS-27 selama periode Januari 2009 hingga Desember 2011. Hasil penelitian ini didapatkan bahwa variabel independen yang dimasukkan dalam model (inflasi, harga minyak dan investment grade) tidak ada yang berpengaruh signifikan terhadap 11 emiten yang diuijkan. Rekomendasi untuk penelitian mendatang bisa menambahkan periode penelitian dan juga menambah variabel independen kedalam model.
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ABSTRACT
This thesis discusses the effects of inflation, oil prices and investment grade on stock prices in the BISNIS-27 Index. Investment in Capital Markets is designed to be able to continue to attract more investors to be willing to invest funds into the capital market instruments. Not only that, this study will also discuss about mutual funds and some of Macroeconomic?s overview associated with the Capital Market. This study is a quantitative research study with multiple regression methods and descriptions and samples of this study is the stock price - which is consistently listed issuers on BISNIS-27 index during the period January 2009 to December 2011. The results of this study found that the independent variables included in the model (inflation, oil prices and investment grade) no significant effect on the 11 issuers that tested. Recommendations for future research could add the study period and also adds to the independent variables into the model.;This thesis discusses the effects of inflation, oil prices and investment grade on stock prices in the BISNIS-27 Index. Investment in Capital Markets is designed to be able to continue to attract more investors to be willing to invest funds into the capital market instruments. Not only that, this study will also discuss about

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