ABSTRAK

PENGARUH NILAI TUKAR RUPIAH TERHADAP INDEKS HARGA SAHAM GABUNGAN (IHSG)

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Penelitian ini bertujuan untuk mengetahui hubungan antara nilai tukar rupiah dengan Indeks Harga Saham Gabungan (IHSG) dan pengaruh nilai tukar rupiah terhadap Indeks Harga Saham Gabungan (IHSG). Jenis penelitian yang dilakukan adalah studi empiris pada Indeks Harga Saham Gabungan (IHSG) di Bursa Efek Jakarta (BEJ) dan kurs di Bank Indonesia. Data diperoleh melalui dokumentasi pojok-pojok Bursa Efek Jakarta yang ada di Yogyakarta.

Sampel dalam penelitian ini adalah nilai tukar rupiah terhadap dolar Amerika dan Indeks Harga Saham Gabungan (IHSG) untuk periode tahun 2000-2001 sebanyak 469 sampel. Teknik analisis data yang digunakan adalah analisis koefisien korelasi *Pearson Product Moment,* uji signifikansi terhadap koefisien korelasi *Pearson Product Moment* dan analisis koefisien regresi serta uji signifikansi terhadap koefisien regresi.

Hasil penelitian dan analisis data menunjukkan bahwa terdapat hubungan yang signifikan negatif antara nilai tukar rupiah dengan Indeks Harga Saham Gabungan (IHSG) periode tahun 2000-2001 dan terdapat pengaruh yang signifikan nilai tukar rupiah terhadap Indeks Harga Saham Gabungan (IHSG) periode tahun 2000-2001.

ABSTRACT

THE INFLUENCES OF RUPIAH EXCHANGE RATE TOWARD THE COMPOSITE INDEX

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The aims of this research were to find out the relationship between rupiah exchange rate and composite index and to know the influences of rupiah exchange rate toward the composite index. This research was an empirical study for exchange rate in Bank Indonesia and composite index in Jakarta Stock Exchange. Documentation was conducted to collect the data.

This research examined 469 rupiah exchange rate and composite index during the year of 2000-2001. The data analysis techniques that used to analyze data were *Pearson Product Moment* correlation analysis, significance test toward *Pearson Product Moment* correlation and coefficient of regression analysis, significance test toward the coefficient of regression.

The result and the data analysis showed that there was a negative significant relationship between rupiah exchange rate and composite index during the year of 2000-2001 and also find out that there was a significant influence of rupiah exchange rate toward composite index during the year of 2000-2001.