

Analisa likuiditas obligasi bank milik negara selama periode tekanan inflasi Juli 2013 = Analysis of state owned bank bonds liquidity during July 2013 inflation / Istiyana Meidita

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Abstrak

[ABSTRAK

Tesis ini membahas tentang analisa likuiditas obligasi bank milik Negara yang diperdagangkan di pasar sekunder selama periode tekanan inflasi Juli 2013. Analisa likuiditas dilakukan dengan menggunakan metode pengukuran Roll. Dari pengukuran ini didapatkan kesimpulan bahwa obligasi bank milik Negara yang ditransaksikan pada kurun waktu Juli 2012 hingga Juli 2014 tidak dipengaruhi likuiditasnya oleh tekanan inflasi 2013. Hal ini ditunjukkan dengan berkurangnya nilai rata-rata roll measure pada masa sebelum tekanan inflasi Juli 2013 dan sesudah tekanan inflasi Juli 2013.

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ABSTRACT

This thesis discusses the liquidity of the state-owned bank bonds traded in the secondary market during the period of July 2013 inflation. The measurement used in this research to measure liquidity is the measurement that was found by Richard Roll, later called Roll Measure. By using this measurement, it was concluded that the liquidity of state-owned bank bonds traded in the period of July 2012 to July 2014 are not affected by July 2013 inflation. This is shown by the decrease in the average value of roll measure before and after the onset of July 2013's inflation;

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