

**PENGARUH SUKU BUNGA, TINGKAT INFLASI
DAN KURS MATA UANG (USD) TERHADAP INDEKS SAHAM LQ45
PADA BURSA EFEK INDONESIA
PERIODE TAHUN 2007-2011**

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ABSTRACT

This research is purposed to review the influence of interest rate to LQ45 index, inflation rate to LQ45 index and exchange rate (USD) to LQ45 index. The population of this research is LQ45 index in Indonesia Stock Exchange with sample periode is monthly during the years 2007 to 2011. So that the observations made is by using time series data as much as 60 months of observation. Research hypotheses were tested using multiple linear regression.

The result of this research show that independent variables such as interest rate, inflation rate, and exchange rate (USD) together significant influence to LQ45 index in Indonesia Stock Exchange for period of 2007 to 2011. Interest rate and exchange rate (USD) had negative significant influence to LQ45 index, but inflation rate had positive significant influence to LQ45 index.

Keyword : Interest rate, Inflation rate, Exchange rate, LQ45 Index