

ABSTRACT

This research aim to to analyse influence of economic macro factors, that is interest rate, inflation, exchange rate rupiah (to USD), and reserve of foreign exchange to return of share of LQ 45.

Variable trussed in this research is return of share of monthly of LQ 45, while free variable used in this research that is interest rate, inflation, exchange rate rupiah (to USD), and the foreign exchange reserve. Variable used in this research is measured by using ratio scale. Population of this research is share of group of LQ 45 period of August 2006 until July 2008. From taken by existing population of sample with criterion share of incoming company successively into group of LQ 45 at period of August 2006 until July 2008.

The method of analysis used is the method of multiple linear regression. Result of this research is interest rate, exchange rate rupiah (to USD), owning influence of negative significant to return of share of LQ 45, reserve of foreign exchange own influence of positive significant, while inflation have influence which do not significant to return of share of LQ 45. Together variable interest rate, inflation, exchange rate rupiah (to USD), and reserve of foreign exchange are statistically influence return of share of LQ 45.

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