ABSTRACT

Basri, Muh Hasan. Judul: “influence the rate of inflation, interest rates the central bank and a rupiah exchange rate against the price movements bank stocks (study to companies that a listing on bei years 2007-2011)”
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Keyword : inflation, interest rates, exchange rates, the price of bank stocks

The influence of variable makro is very important to an emerging economy, as in negara indonesia this. Inflation, interest rates and the exchange rate is variable makro that can become a cantilever how economic walking, one of them is affect the share prices of companies in indonesia. Research is aimed to know how big the influence of the rate of inflation, interest rates and exchange rates on the movement of the price of bank stocks a period of simple good simultaneously or partial.

Testing this was done using linear regression worship of idols; an assumption that is normality, classical multikolinieritas, heteroskedastisitas, autokorelasi and test hypotheses

The results of this research are based on the test F, f values obtained to calculate the significance value 0.000 67,846 is less than the value 0.05 and partially by test-T obtained T count to a variable with a value of 1,478 inflation 0,147 significance for variable interest rate-6,542, with statistical significance value 0.000 and for exchange rates-8,765. significance value 0.000. the results prove the simultaneous free variables influence significantly to stock price movements banking. With the partial variable which no effect is inflation. And the determination of the coefficient (R2) can result in 0,893 or 77.3% able to explain, while 22.7% is explained by other variable