Abstract

This research as a purpose to analyzed the influence of the volume of stock trade, the exchange rates of Rupiah/Dollar, the BI Rate to the composite stock price index listed on the Indonesian stock exchange. This of exchange to a research contained in Indonesian stock exchange and Indonesian bank. In this research the data used time series data and the amount of sample used 269 data from the volume of stock trading, exchange rates and BI Rates interest. The correct of determinant used technique by purpose sampling. In this research the method of analysis data used a multiple regression model.

Based on the analysis has been done, show that the volume of stock trade and the BI Rate has no effect on the composite stock price index, while exchange rates negative effect to the composite stock price index listed on the Indonesian stock exchange.

Keywords: VP, Rate of Change,and BIR