ABSTRACT

This research is performed in order to test the influence of the variable SBI rate, inflation, maturity, and transaction volume, toward ORI price changes.

Population as ORI series 1 listed in ISX. Obtained by amount sampel as much 37 period. Analysis technique used is doubled regression with smallest square equation and hypothesis test use t-statistic to test coefficient of regression partial and also f-statistic to test the truth of collectively influence in level of significance 5%. Others also done a classic assumption test covering normality test, multicolinierity test, heteroscedastisity test and autocorrelation test.

During research period show as data research was normally distributed. Based on multicolinierity test, heteroscedasticity test and autocorrelation test variable digressing of classic assumption has not founded, its indicate that the available data has fulfill the condition to use multi linier regression model. From the result of analyse indicate that data SBI rate, inflation, and transaction volume in partial significant toward ORI price changes.

Keywords: SBI rate, inflation, maturity, transaction volume, and ORI price changes