

ABSTRACT

This research is conducted because motivating the existence of phenomenon to the differing it result of research by some former research which conducted by Wiyani (2005); Mudji Utami and Mudjilah Rahayu (2003); and also Amos Amoroso Avanti (2004). This research aim to analyze influence between rupiah exchange rate, SBI rate of interest storey; level, commerce transaction volume, share beta and inflation to share price.

This Research sample counted 23 company o] banking sector in Indonesian Stock Exchange Indonesia, with data pooling method (quarterly period of year 2004 - 2007), so that the amount of observation (n) = 368.

Result of research that by partial there no influence which is significant between rupiah exchange rate, Inflation to Price Share by partial. And by partial variable having an effect on negativity to share price that is Rate Of Interest SBI and variable having an effect on positive to share price that is Volume Commerce Share Beta Share. From result of research given suggestion that is Investor can make share commerce volume as information in its investment cultivation because proven that share commerce volume and share beta have an effect on to make-up of share price. and Factor rate of interest also require to be paid attention investor because affecting at decrease company share price it. Factor rupiah exchange rate and inflation do not have an effect on to share price. This matter of indication both of the factor needn't be paid attention by investor in determination of investment.

Keywords : *Exchange Rate Rupiah, Storey; Level Rate of Interest SBI, Volume Transaction Commerce, Inflation, Beta Share and Price Share.*