ABSTRACT

Consumption goods sector have the most contribution towards Indonesia's GDP. Even in the waves of economic's changing, consumption goods sector could maintain its position. This study aims to analyze the influence of interest rates, inflation, and Rupiah – USD exchange rate towards LQ45 Companies' stock return in consumption goods sector in 2010 – 2014 using multiple linear regression. This study used data published by each companies used as objects and the data published by Badan Pusat Statistik and Bank Indonesia in monthly form.

The method used in this study is quantitative method and the type of the research is causal verification descriptive with the approach of statistical approach. Sampling method used in this research is purposive sampling. Analysis is done by using multiple linear regression and coefficient determination.

The result of this study showed that the stock return of the object companies are not influenced significantly by interest rate, inflation, and Rupiah – USD exchange rate either simultaneously or partially.

Keywords: *Interest Rate, Inflation, Exchange Rate, Stock Return, Multiple Linear Regression*