

ABSTRACT

ANALYSIS OF IMPACT RETURNS OF CAPITAL, FOREIGN DEBT, AND CURRENT ACCOUNT OF RUPIAH EXCHANGE RATE (PERIOD 2005:Q1-2014:Q4)

By

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This study aimed to analyze the factors that influence rupiah exchange rate with independent variables stock price index, BI Rate, government's foreign debt, private foreign debt, and current account. This study uses time series data period 2005:Q1-2014:Q4. Analysis tools used are multiple regression tool Ordinary Least Square (OLS). The result of this study indicate that the variable returns of capital take a negative and significant effect, variable BI Rate take a negative and significant effect, variable government's foreign debt take a positive and significant effect, variable private foreign debt take positive effect but not significant, and variable current account take negative effect but not significant on the rupiah exchange rate.

Key words: rupiah exchange rate, stock price index, BI Rate, government's foreign debt, private foreign debt, and current account.