ABSTACT

The aim of this research is to; (1) examine the effect of the Return On Equity (ROE) on LQ45 index at Indonesia Stock Exchage period January 2014-December 2018, (2) examine the effect of the SBI rate on LQ45 Index at Indonesia Stock Exchage period January 2014-December 2018, examine the effect of the Hang Seng Index (HSI). The data used are secondary data; LQ45 Index data is taken from Indonesia Stock Exchage (IDX), Return On Equity (ROE) data is taken from Indonesia Stock Exchage (IDX), SBI rate data is taken from Central Bank of Indonesia, Hang Seng Index (HSI) data is taken from nvesting.com. The analytical method used in this study is Multiple Linear Regression. Test result indicated of Return On Equity (ROE) variable have a positive influence and non-significant on LQ45 Index, SBI rate variable have a negative influence and significant on LQ45 Index, and Hang Seng Index (HSI) variable have a positive influence and significant on LQ45 Index.

Keyword: LQ45 Index, Return On Equity (ROE), SBI rate, Hang Seng Index (HSI), and Multiple Linear Regression.