

ABSTRACT

This study analyzes the influence of macroeconomic variables on stock trading Volume against the *Jakarta Islamic Index* (JII). Macro variables used in this research in the form of inflation, interest rates, the exchange rate of the rupiah against the dollar.

The purpose of this research is to know the relationships and the influence of macro economic factors comprising the inflation, interest rate BI (BI Rate), and the exchange rate of the Rupiah against the Dollar is used as well as macroeconomic Factors which effect significantly against the Volume of stock trading *Jakarta Islamic Index* (JII) from January 2011 to January 2015.

This research method using multiple linear regression analysis to find out the magnitude of the influence of correlation coefficient analysis and use to find out how closely the relationship of macroeconomic factors against the volume of stock trading Jakarta Islamic Index (JII)

The results of this study the correlation Coefficients showed that the Volume of trading in the stock has a very weak relationship with inflation, interest rates and exchange rates, BI Rupiah. While the results of Multiple Regression showed that trading Volume of JII is not affected significantly by inflation, interest rates, and the exchange rate of the rupiah against the dollar, either partially or simultaneously. Based on the coefficient of determination of the value of his acquisition of 2.1%. That value can be taken to mean that the influence of inflation, interest rates, exchange rate against the dollar Against Volume of stock trading Jakarta Islamic Index (JII) is 2.1%, while the rest of 97.9% are influenced by other factors not examined in this study.

Keywords : Inflation, interest rates, exchange rate against the Dollar, the Volume of stock trading *Jakarta Islamic Index* (JII)