

ABSTRACT

Yield Bond is something that make attraction for investors to invest in a corporate bonds. Currently bond prices are not a determinant of the attractiveness of bonds for investors. But now the most expected is a bond coupons are received regularly later. For additional stocks have a higher volatility than bonds.

This research have purpose to examine the impact of IHSG rate, BI rate, exchange rate, and inflation on corporate bonds yield of telecommunication sector in Indonesia that listed on BEI with period this reseacrh 2015-2017. With the number of samples of two companies that is PT.Telekomunikasi and PT. Indosat . Through quantitative methodology with multiple linear regression analysis technique. The result is found that the yield bond has a significant negative impact from IHSG rate, and has a significant positive impact from exchange rate. For the BI rate and inflation does not affect the corporate bond yield in telecommunication sector.

Keywords: Yield Bonds, JCI Rate, BI Rate, Exchange Rate, Inflation