

## **ABSTRACT**

This paper empirically investigates the impact of exchange rate, exchange rates volatility and export prices index forward export in Indonesia with the object used is export of non-oil and gas by commodity for the period from 2013:1 to 2017:12. The primary focus is the impact of exchange rate, exchange rates volatility and export prices index on exports from Indonesia. To achieve this purpose, various approaches were employed previously. In line with the previous studies, the Multiple Linear Regression method was employed. Appropriate tests to ensure the reliability of the analysis were undertaken such as T-test and F-test and also R<sup>2</sup> Square.

Our results indicated that exchange rate has a negative effect that significant towards export, Exchange rates volatility has a negative effect that not significant on export and export price index has a positive significant toward export. However, for the exchange rates volatility the relationship was not significant at a level of 5%.

This research intended to assist the international traders or companies in knowing the exchange rate, exchange rates volatility and export price index as a reference or to improve higher profit and to anticipate the high volatile, Therefore, the Export price index could be as an indicator to predict the volume of export weight and used as indicator to pricing the goods.