

ABSTRACT

This study aims to analyze the factors macroeconomics that affect in companies listed on the Indonesian Stock Exchange (IDX) in 2013-2017. IDX is the dependent variable in this study. There are five independent variables used, namely Net Foreign Flow, Rupiah / US \$ Exchange Rate, BI Interest Rate, Gross Domestic Product and Fed Rate.

The population used in this study is the monthly closing price of the Indonesia Stock Exchange in 2013 - 2017. The total number of samples taken through purposive sampling is 60 data. The data analysis method used is the classic assumption test and multiple linear regression analysis.

The results of this study indicate that the adjusted R square value on the dependent variable of the Indonesian Stock Exchange (IDX) of 0.321 or 32.1%. NFF has positive and not significant effect on IDX, Rupiah / US \$ exchange rate has significant negative effect on IDX, BI Interest Rate has negative and significant effect on IDX, Gross Domestic Product has positive and insignificant effect on IDX, Fed Rate has negative and significant effect on IDX . Based on simultaneous tests (F-statistics), all variables significantly influence the CSPI.

Keyword: Net Foreign Flow, Exchange Rate, BI Interest Rate, Gross Domestic Product and Fed Rate.