

## ABSTRAK

Penelitian ini memiliki tujuan untuk menganalisis apakah Indeks Harga Saham Gabungan di pengaruhi oleh perubahan kasus positif Covid-19 di Indonesia dan nilai tukar. Penelitian ini di latarbelakangi oleh tingginya angka kasus positif COVID-19 di Indonesia yang mempengaruhi aktivitas perekonomian di Indonesia. Sampel pada penelitian ini di tentukan dengan metode Purposive sampling, sehingga di peroleh sampel 52 sampel pengamatan, variabel pada penelitian ini adalah data rata-rata mingguan Indeks Saham Gabungan (IHSG) pada Bursa Efek Indonesia serta Kasus Positif Covid-19 dan Nilai Tukar yang dengan periode 2 Maret 2020 – 7 Maret 2021. Penelitian ini menggunakan data sekunder berbentuk time series diukur dengan metode analisis regresi linier berganda. Hasil penelitian ditemukan bahwa Kasus Positif Covid-19 negatif signifikan terhadap IHSG dan nilai tukar mempunyai pengaruh positif tidak signifikan.

Kata Kunci : Indeks Harga Saham Gabungan; COVID-19; Nilai Tukar.

## ABSTRACT

*The study aims to analyze whether the Composite Stock Price Index is affected by the changes in positive cases of covid-19 in Indonesia and exchange rates. This research is motivated by the high number of positive cases of Covid-19 in Indonesia that affect economic activity in Indonesia. The sample in this study was determined by the Purposive sampling method, so that a sample of 52 observational samples, the variables in this study were the weekly average data of the Composite Stock Index (JCI) on the Indonesia Stock Exchange as well as positive cases of Covid-19 and exchange rates with the period March 2, 2020 - March 7, 2021. The study used secondary data in the form of time series measured by multiple linear regression analysis methods. The results of the study found that the positive case of Covid-19 was significantly negative to JCI and the exchange rate had an insignificant positive effect.*

*Keywords: Composite Stock Price Index; COVID-19; Exchange rate.*