ABSTRACK

This study aims to analyze the effect of Gross Domestic Product, Inflation, Interest Rates, and Exchange Rates on IDX30 during the COVID-19 pandemic period January 2019 – December 2021. Quantitative Research Methods are carried out using the Vector Errors Correction Models (VECM) Method. The results of this study are to determine the effect of Gross Domestic Product on IDX30, the effect of Inflation on IDX30, the effect of Interest Rates on IDX30, and the effect of Exchange Rate on IDX30. From the results of the VECM analysis, it can be seen that GDP, Inflation and Exchange Rates have a negative effect on IDX30 for the short and long term during the COVID-19 pandemic, while Interest Rates have a positive effect on IDX30 for the short and long term during the pandemic. covid-19.

Keywords: Gross Domestic Product, Inflation, Interest Rate, Exchange Rate

ABSTRAK

Penelitian ini bertujuan untuk menganalisa pengaruh Produk Domestik Bruto, Inflasi, Suku Bunga, dan Nilai Tukar terhadap IDX30 pada masa pandemi covid-19 periode Januari 2019 – Desember 2021. Metode Penelitian Kuantitatif dilakukan dengan menggunakan Metode *Vector Errors Correction Models* (VECM). Hasil penelitian ini untuk mengetahui pengaruh Produk Domestik Bruto terhadap IDX30, pengaruh Inflasi terhadap IDX30, pengaruh Suku Bunga terhadap IDX30, dan pengaruh Nilai Tukar terhadap IDX30. Dari hasil Analisa VECM dapat diketahui bahwa PDB, Inflasi dan Nilai Tukar berpengaruh negatif terhadap IDX30 untuk jangka pendek dan jangka Panjang selama pandemic covid-19, sedangkan Suku Bunga berpengaruh positif terhadap IDX30 untuk jangka pendek dan jangka Panjang selama pandemic covid-19.

Kata Kunci : Produk Domestik Bruto, Inflasi, Suku Bunga, Nilai Tukar, IDX30

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