

## **ABSTRACT**

*In capital markets, changes of the share prices, can be measured using an indicator. The stock index is an indicator that used to see the information about stock price movements. The existence of various issues both from within the country and abroad is one of the external factors that causes the movement of share prices significantly.*

*This study aims to analyze the stock price movements of companies included in the LQ45 index from the impact of a major event that is currently happening, the Covid-19 pandemic. The study used the Survival Analysis method with the Kaplan Meier approach, the stock price was the variable used in this study. Data of daily stock price movement is collected through the website of the official institutions, namely [www.yahoofinance.com](http://www.yahoofinance.com).*

*The results of research found that external factors, namely information about Covid-19 spreading around the world, have a negative impact on stock price movements on the LQ45 Index, namely 45 of LQ45 companies experienced a decline in stock prices during the period, 5 of 45 companies still experienced a decline after the observation period took place, viewed by sector, 8 sectors included in LQ45 experienced a decline in stock prices at the same time during the period 02 January to 31 March 2020.*

*Keywords: Stock price, LQ45 Index, Survival Analysis, The Kaplan Meier*