

RINGKASAN

Riset ini menggunakan metode penelitian terukur pada perusahaan aktif yang tercatat pada BEI. Penelitian ini mengambil judul “Analisis Pengaruh Covid-19 terhadap *Return Saham Harian* (Studi Kasus pada Perusahaan yang Aktif dan Teraftar di Bursa Efek Indonesia)”.

Penelitian ini bertujuan mengkaji dampak variabel Kasus Positif, Kasus Kematian, dan Kasus Pasien Sembuh terhadap *Return Saham Harian*. Populasi yang digunakan dalam penelitian ini adalah seluruh perusahaan yang aktif dan terdaftar di Bursa Efek Indonesia yang digunakan sebagai penyusun Indeks Harga Saham Gabungan (IHSG). Penentuan sampel menggunakan metode *purposive sampling*. Sampel yang digunakan sejumlah 686 perusahaan penyusun Indeks Harga Saham Gabungan (IHSG).

Dari hasil penelitian, memaparkan adanya pengaruh negatif pada kasus positif dan *price to book value* terhadap *return saham harian* dan variabel kasus pasien sembuh berpengaruh positif dan signifikan terhadap *return saham harian*. Sedangkan, variabel kasus kematian tidak berpengaruh negatif dan signifikan terhadap *return saham harian*.

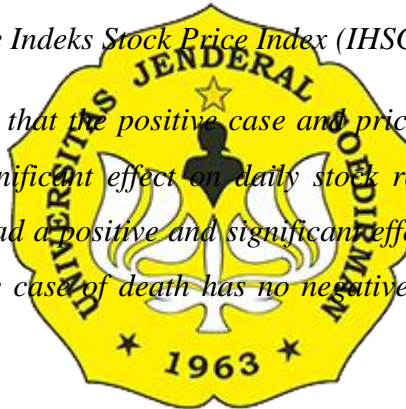
Kata Kunci : Covid-19, *Return Saham Harian*, dan *Teori Krisis*

SUMMARY

This research is a type of associative research on companies that are active and listed on the Indonesia Stock Exchange. This study takes the title “Analysis of the Effect of Covid-19 on Daily Stock Return (Case Study of Companies that are Active and Listed on the Indonesia Stock Exchange).

This research aims to investigate the influence of the variables of Positive Cases, Death Cases, and Recovering Patients on Daily Stock Returns. Companies enlisted and active within the stock exchange and takes part in the stock price index (IHSG) is used as a population. Determination of the sample using purposive sampling method. The sample in this study were 686 companies compiling the Composite Indeks Stock Price Index (IHSG).

The result showed that the positive case and price to book value variables had a negative and significant effect on daily stock returns and the recovered patient case variables had a positive and significant effect on daily stock returns. Meanwhile, the variable case of death has no negative and significant effect on daily stock returns.



Keyword: Covid-19, Daily Stock Returns, and Crisis Theory