

Pengaruh Pandemi COVID-19 Terhadap Performa Saham Perusahaan Dengan Moderasi Dari Corporate Governance: Studi Kasus Pada Bank BUMN Indonesia yang Tercatat Dalam Bursa Efek Indonesia Dalam Periode 2020-2021 = The Effect of the COVID-19 Pandemic on the Performance of Company Shares with Moderation of Corporate Governance: Case Studies of Indonesian State-Owned Banks Listed on the Indonesian Stock Exchange in the 2020-2021 Period

Thariq Hafidh Edward, author

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=9999920518303&lokasi=lokal>

Abstrak

Penelitian ini memiliki tujuan untuk mencari tahu pengaruh COVID-19 terhadap performa saham perusahaan perbankan yang dimiliki negara (BUMN) pada periode 2020 hingga 2021, serta apakah corporate governance memengaruhi dampak COVID-19 terhadap performa saham bank BUMN. Area performa saham yang dilihat pada penelitian ini merupakan volatilitas harga saham, trading volume saham, serta return dari saham bank BUMN. Sampel terdiri dari empat perusahaan perbankan BUMN yang terdaftar di Bursa Efek Indonesia. Metode penelitian yang digunakan merupakan regresi panel data. Ditemukan bahwa COVID-19 memiliki pengaruh yang signifikan terhadap volatilitas harga saham, trading volume saham, serta return dari saham bank BUMN. Serta, corporate governance dapat memitigasi dampak dari COVID-19 tersebut terhadap volatilitas harga saham dan trading volume saham bank BUMN di Indonesia, namun corporate governance tidak dapat memitigasi dampak tersebut terhadap return saham bank BUMN di Indonesia.

.....This study aims to find out the effect of COVID-19 on the performance of shares of state-owned banking companies (BUMN) in the period 2020 to 2021, as well as whether corporate governance influences the impact of COVID-19 on the performance of shares of state-owned banks. The areas of stock performance seen in this study are stock price volatility, trading volume of shares, and returns from state-owned bank shares. The sample consists of four state-owned banking companies listed on the Indonesia Stock Exchange. The research method used is panel data regression. It was found that COVID-19 had a significant effect on share price volatility, trading volume of shares, and returns from shares of state-owned banks. Also, corporate governance can mitigate the impact of COVID-19 on share price volatility and trading volume of shares of state-owned banks in Indonesia, but corporate governance cannot mitigate this impact on share returns of state-owned banks in Indonesia.