

## **ABSTRAK**

### **PERBANDINGAN KINERJA FUNDAMENTAL DAN KINERJA PASAR ANTAR SEKTOR INDUSTRI ATAS DAMPAK COVID-19**

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Penelitian ini dilakukan untuk membuktikan secara empiris perbedaan kinerja fundamental dan kinerja pasar perusahaan yang terdaftar di Bursa Efek Indonesia tahun 2018 dan 2020. Sampel dalam penelitian ini diambil menggunakan teknik *purposive sampling*. Variabel kinerja fundamental diproksikan menggunakan rasio *Return on Assets* (ROA) dan variabel kinerja pasar diproksikan menggunakan Tobin's Q. Uji hipotesis menggunakan uji *Wilcoxon Signed Rank Test* karena data tidak berdistribusi normal. Hasil penelitian menunjukkan bahwa kinerja fundamental dan kinerja pasar menurun secara signifikan pada masa Covid-19. Apabila ditinjau dari masing-masing sektor; sektor yang mengalami penurunan kinerja fundamental secara signifikan pada masa Covid-19 adalah sektor pertambangan; sektor aneka industri; sektor *property, real estate*, dan konstruksi bangunan; sektor infrastruktur, utilitas, dan transportasi; sektor keuangan; sektor perdagangan, jasa, dan investasi. Sektor yang mengalami penurunan kinerja pasar secara signifikan pada masa Covid-19 adalah sektor industri barang konsumsi dan sektor perdagangan, jasa, dan investasi.

Kata kunci: pandemi covid-19, kinerja fundamental, kinerja pasar, ROA (*Return on Assets*), Tobin's Q, sektor usaha

## **ABSTRACT**

### **COMPARISON OF FUNDAMENTAL PERFORMANCE AND MARKET PERFORMANCE OF INDUSTRY SECTORS BASED ON THE IMPACT OF COVID-19**

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This study was conducted to empirically prove the differences in the fundamental performance and market performance of companies listed on the Indonesia Stock Exchange in 2018 and 2020. The sample in this study was taken using a purposive sampling technique. Fundamental performance variable are proxied using the Return on Assets (ROA) ratio and market performance variables are proxied using Tobin's Q. Hypothesis testing uses the Wilcoxon Signed Rank Test because the data are not normally distributed. The results showed that the fundamental performance and market performance decreased significantly during the Covid-19 period. When viewed from each sector; sectors that experienced a significant decline in fundamental performance during the Covid-19 period were the mining sector; various industrial sectors; property, real estate, and building construction sectors; infrastructure, utilities, and transportation sectors; financial sectors; trade, services, and investment sectors. Sectors that experienced a significant decline in market performance during the Covid-19 period were the consumer goods industry sectors and the trade, services, and investment sectors.

**Keywords:** covid-19 pandemic, fundamental performance, market performance, ROA (Return on Assets), Tobin's Q, business sector