

ABSTRAK

ANALISIS KINERJA KEUANGAN DAN KINERJA PASAR PERUSAHAAN PERBANKAN SEBELUM DAN SAAT PANDEMI *COVID-19*

(Studi Empiris Pada Perusahaan Perbankan)

Oleh

MADROIS

Pandemi *Covid-19* berdampak pada kinerja keuangan Indonesia dan kinerja pasar perusahaan perbankan karena kegiatan ekonomi tidak efektif dan efisien. Karena wabah *Covid-19*, ada perbedaan antara kinerja keuangan dan pasar. Sampel penelitian ini terdiri dari bank-bank yang terdaftar di Bursa Efek Indonesia, dan 34 bank dipilih sebagai metode sampling proporsional yang digunakan. Pengukuran variabel kinerja menggunakan rasio CAMEL dan variabel kinerja pasar menggunakan harga saham dan return saham. Metode pengujian pada penelitian ini menggunakan uji beda dengan Wilcoxon Signed Rank Test. Hasil penelitian ini menunjukkan perbedaan kinerja bank untuk CAR, BOPO, ROA, dan LDR sebelum dan sesudah *Covid-19*, serta perbedaan kinerja pasar untuk harga saham dan return saham sebelum dan sesudah *Covid-19*.

Kata Kunci: *Covid-19*, Kinerja Keuangan, Kinerja Pasar.

ABSTRACT

ANALYSIS OF FINANCIAL PERFORMANCE AND MARKET PERFORMANCE OF BANKING COMPANIES BEFORE AND DURING THE COVID-19 PANDEMIC

(Empirical Study on Banking Companies)

By

MADROIS

The Covid-19 pandemic has impacted Indonesia's financial performance and banking market performance as economic activity is not effective and efficient. Due to the Covid-19 outbreak, there are differences between financial and market performance. The sample for this study consisted of banks listed on the Indonesia Stock Exchange, and 34 banks were selected as a proportional sampling method was used. Measurement of performance variables using CAMEL ratios and market performance variables using stock prices and stock returns. The test method for this study uses different tests from the Wilcoxon Signed Rank Test. The results of this study show differences in bank performance for CAR, BOPO, ROA, and LDR before and after Covid-19, and differences in market performance for stock prices and stock returns before and after Covid-19.

Keywords: Covid-19, Financial Performance, Market Performance.