

RINGKASAN

Penelitian ini bertujuan untuk menganalisis perbedaan rata-rata harga saham perusahaan yang terdaftar dalam Sub Sektor Otomotif dan Komponen di Bursa Efek Indonesia sebelum dan selama pandemi Covid 19. Penentuan sampel dalam penelitian ini berdasarkan data runtut waktu periode tahun 2018-2021 sebanyak 192 data. Metode pengambilan sampel yaitu menggunakan *purposive sampling*. Penelitian ini menggunakan uji beda rata-rata dengan menggunakan program IBM SPSS Statistics 26.

Dari hasil penelitian diperoleh hasil bahwa rata-rata harga saham tiap perusahaan sampel sebelum pandemi Covid 19 tidak selalu lebih tinggi dibanding selama pandemi Covid 19. Hal ini terlihat dari hasil penelitian yang menyatakan bahwa ada sebelas perusahaan yang memiliki nilai rata-rata harga saham sebelum pandemi lebih tinggi dibanding selama pandemi Covid 19, dan ada satu perusahaan yang memiliki rata-rata harga saham sebelum pandemi lebih rendah dibanding selama pandemi Covid 19, sehingga hipotesis satu **ditolak**. Rata-rata harga saham perusahaan yang terdaftar dalam Sub Sektor Otomotif sebelum pandemi lebih tinggi dibanding selama pandemi Covid-19. Hal ini dibuktikan dengan hasil uji beda rata-rata yang menunjukkan bahwa rata-rata harga saham sebelum pandemi sebesar Rp 2.297,44 lebih tinggi dibanding selama pandemi Covid 19 sebesar Rp 1.781,43 dengan nilai t_{hitung} $3,483 >$ nilai t_{tabel} 1,89458 dan didukung dengan nilai sig $0,001 < 0,05$. Sehingga hipotesis kedua **diterima**.

Implikasi dalam penelitian ini bahwa investor dan calon investor harus tetap memperhatikan faktor eksternal seperti pandemi Covid 19 sehingga dapat meminimalisir kerugian pada saat melakukan investasi.

Kata kunci : Covid-19, harga saham, BEI

SUMMARY

This study aims to analyze the difference in the average stock prices of companies listed in the Automotive and Components Sub Sector on the Indonesia Stock Exchange before and during the Covid 19 pandemic. The determination of the sample in this study is based on time series data for the 2018-2021 period as many as 192 data. The sampling method is using purposive sampling . This study uses the average difference test using the IBM SPSS Statistics 26 program.

From the results of the study, it was found that the average share price of each sample company before the Covid 19 pandemic was not always higher than during the Covid 19 pandemic. This is evidenced by the results of research which states that there are 11 companies that have an average stock price value before the pandemic. higher than during the Covid 19 pandemic, and there is one company, which has a lower average share price before the pandemic than during the Covid 19 pandemic, so hypothesis one is rejected. The average share price of companies listed in the Automotive Sub-Sector before the pandemic was higher than during the Covid-19 pandemic. This is evidenced by the results of the average difference test which shows that the average stock price before the pandemic was IDR 2,297.44 higher than during the Covid 19 pandemic of IDR 1,781.43 with a t_{count} value of $3,483 > t_{table}$ value of 1,65291 and supported by a sig value of $0.001 < 0.05$. So the second hypothesis is accepted.

The implication in this study is that investors and potential investors must pay attention to external factors such as the Covid 19 pandemic so that they can minimize losses when making investments.

Keywords: Covid-19, stock prices, IDX