

**“Kinerja Saham Sektor Perbankan di Bursa Efek Indonesia Sebelum dan Selama Krisis Pandemi COVID-19 Periode Tahun 2018 -2021”**

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**ABSTRAK**

Penelitian ini dilakukan dengan tujuan untuk mengetahui pengaruh *liquidity*, *capital*, *size*, *Institutional ownership local* dan *Foreign* serta penggunaan Vaksin terhadap kinerja saham perbankan selama tiga tahun terakhir yang dibedakan pada dua periode yaitu pada saat sebelum dan selama berlangsungnya pandemi COVID-19. Sampel yang digunakan adalah perbankan yang terdaftar pada bursa efek Indonesia. Dengan menggunakan data harian harga saham dan laporan Tahunan setiap perusahaan serta data Vaksin yang terdaftar pada website resmi pemerintah. Analisis data dilakukan dengan menggunakan data panel. Hasil menunjukkan bahwa pada saat sebelum pandemi variabel yang memiliki pengaruh yang signifikan terhadap kinerja saham perbankan adalah variabel *size* dan *Institutional ownership-foreign* sedangkan pada periode selama pandemi variabel yang memiliki pengaruh signifikan terhadap kinerja saham adalah *capital*, *size*, *Institutional ownership-local* dan Vaksin. Variabel likuiditas tidak memiliki pengaruh yang signifikan baik sebelum dan selama pandemi COVID-19.

Kata Kunci: Return saham bank, *liquidity*, *capital*, *size*, *institutional ownership*, vaksin, pandemi COVID-19.

## ABSTRACT

This study was conducted with the aim of knowing the effect of liquidity, capital, size, institutional ownership local and foreign and the use of vaccines on the performance of banking stocks for the last three years which are distinguished in two periods, namely before and during the COVID-19 pandemic. The sample used is banks listed on the Indonesian stock exchange. By using daily stock price data and annual reports of each company as well as vaccine data registered on the government's official website. Data analysis was carried out using panel data. The results show that at the time before the pandemic the variables that had a significant influence on the performance of banking stocks were size and institutional ownership-foreign variables, while in the period during the pandemic the variables that had a significant effect on stock performance were capital, size, institutional ownership-local and vaccines. The liquidity variable does not have a significant effect both before and during the COVID-19 pandemic.

Keywords: Bank stock return, *liquidity, capital, size, institutional ownership, vaccines, COVID-19 pandemi.*