

SKRIPSI

**PENGARUH COVID-19, NILAI KURS DAN EFEK BULAN RAMADAN
TERHADAP PENGEMBALIAN PASAR SAHAM PADA PERUSAHAAN
TERBUKA YANG BERGERAK DI SEKTOR INDUSTRI BARANG
KONSUMSI DI INDONESIA DAN TERDAFTAR DI BURSA EFEK
INDONESIA PADA TAHUN 2020**



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**UNTUK MEMENUHI SEBAGIAN DARI SYARAT-SYARAT
GUNA MENCAPAI GELAR SARJANA AKUNTANSI**

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**PENGARUH COVID-19, NILAI KURS, DAN EFEK BULAN RAMADAN TERHADAP
PENGEMBALIAN PASAR SAHAM PADA PERUSAHAAN TERBUKA YANG BERGERAK
DI SEKTOR INDUSTRI BARANG KONSUMSI DI INDONESIA DAN TERDAFTAR DI
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Penelitian ini bertujuan untuk menguji pengaruh COVID-19, nilai kurs dan efek bulan Ramadan terhadap pengembalian pasar saham pada perusahaan terbuka yang bergerak di sektor industri barang konsumsi di Indonesia dan terdaftar di Bursa Efek Indonesia (BEI) periode 2020. Teknik pemilihan sampel yang digunakan dalam penelitian ini adalah *purposive sampling* dengan kriteria yang telah ditentukan. Hasil dari penelitian ini menunjukkan bahwa COVID-19 yang diproksikan dengan kasus kematian per hari, nilai kurs dan efek bulan Ramadan tidak memiliki pengaruh terhadap pengembalian pasar saham. COVID-19 yang diproksikan dengan kasus sembuh per hari memiliki pengaruh positif terhadap pengembalian pasar saham.

Kata Kunci: COVID-19, nilai kurs, efek bulan Ramadan, pengembalian pasar saham

This study aims to examine the effect of COVID-19, exchange rate and Ramadan month effect on stock market returns in public firms which engages in the field of consumer goods industry sector listed on the Indonesia Stock Exchange (IDX) in 2020. The sampling method used in this study is purposive sampling with predetermined criteria. The result of this study shows that COVID-19 that is proxied by daily death case, exchange rate and Ramadan month effect have no effect on stock market returns. COVID-19 that is proxied by daily recovered case have positive effect on stock market returns.

Kata Kunci: *COVID-19, exchange rate, Ramadan month effect, stock market returns*

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