

ABSTRACT

This study aims to conduct research on the impact of COVID-19 on stock returns and risk profiles for companies listed on the Kompas100 Index. This study aims to determine whether there is a significant difference in stock returns before the COVID-19 pandemic occurs and after which is used to determine pre-event - post-COVID-19 events. Determination of the sample was carried out using a purposive sampling technique on 100 companies from the 10% most active stock among its industries listed in IDX (Kompas100). This study will examine the impact of COVID-19 on stock returns and the risk profile of the company. The results of the study show that there are differences in stock returns before and during the pandemic, the company's risk profile which is calculated by standard deviation before and during the pandemic, the stock return of the IHSG before and during the pandemic, the company's risk profile of the JCI as measured by the standard deviation of the IHSG before and during the pandemic. and the level of sensitivity of stock returns to market changes as measured by beta coefficients before and during the pandemic.

Keywords : COVID-19, Stock Return, Kompas IDX 100