

ANALISIS PERBEDAAN *ABNORMAL RETURN*, *TRADING VOLUME ACTIVITY*, DAN *SECURITY RETURN VARIABILITY* PADA PERUSAHAAN LQ 45 PRA DAN PASCA PENGUMUMAN KABINET INDONESIA MAJU PERIODE 2019-2024

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Abstrak

Timbulnya *abnormal return*, *trading volume activity*, dan *security return variability* yang berlainan signifikan bisa dijadikan variabel dalam mengukur reaksi pasar modal atas suatu informasi dari pengumuman politik. Menganalisis berlainan signifikan atau tidaknya rata-rata *abnormal return*, *trading volume activity*, dan *security return variability* pra dan pasca pengumuman kabinet Indonesia Maju periode 2019-2024 merupakan tujuan penelitian dilakukan. Data dikumpulkan menggunakan teknik dokumentasi dan dianalisis menggunakan uji beda. Hasil yang diperoleh menunjukkan rata-rata *abnormal return*, *trading volume activity*, dan *security return variability* tidak berlainan signifikan pra dan pasca pengumuman kabinet Indonesia Maju periode 2019-2024.

Kata-kata kunci : *abnormal return*, *trading volume activity*, *security return variability*.

ANALYSIS THE DIFFERENCES OF ABNORMAL RETURN, TRADING VOLUME ACTIVITY, AND SECURITY RETURN VARIABILITY IN LQ 45 COMPANY PRE AND POST THE ANNOUNCEMENT OF INDONESIA MAJU CABINET FOR 2019-2024 PERIOD.

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Abstract

The emergence of abnormal return, trading volume activity, and security return variability that are significantly different can be used as a variable in measuring capital market reactions to information from political announcements. Analyzing whether or not there is a significant difference in the average abnormal return, trading volume activity, and security return variability before and after the announcement of Indonesia Maju cabinet for the 2019-2024 period is the purpose of the study. Data were collected using documentation techniques and analyzed using different tests. The results obtained show that: the average abnormal return, trading volume activity, and security return variability are not significantly different before and after the announcement of Indonesia Maju cabinet for the 2019-2024 period.

Keywords: Abnormal Return, Trading Volume Activity, Security Return Variability.