

**Perbedaan Trading Volume Activity (TVA) Dan Harga Saham Saat
Pelantikan Menteri ESDM Ignasius Jonan Pada Tahun 2016 (Pada
Saham LQ45 Periode Agustus 2016 - Januari 2017)**

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ABSTRAK

Penelitian ini merupakan studi peristiwa yang bertujuan untuk menemukan ada atau tidak adanya reaksi pasar modal Indonesia terhadap salah satu peristiwa politik dalam negeri yaitu peristiwa pelantikan Menteri Energi dan Sumber Daya Mineral pada tanggal 14 Oktober 2016, dengan menggunakan indikator Trading Volume Activity (TVA) dan Harga Saham. Populasi ini adalah saham-saham yang termasuk dalam saham LQ45 di Bursa Efek Indonesia dan data yang digunakan adalah data sekunder berupa volume perdagangan dan harga saham harian yang 5 hari sebelum dan 5 hari sesudah peristiwa terjadi. Uji statistik yang digunakan untuk menguji hipotesis adalah uji-t dan paired sample t-test, namun jika data yang diuji tidak normal maka menggunakan uji Wilcoxon Signed Rank. Setelah diuji uji normalitas hasilnya data tidak terdistribusi normal, dengan demikian selanjutnya menggunakan uji Wilcoxon Signed Rank. Hasil penelitian menunjukkan bahwa hasil uji wilcoxon signed rank menunjukkan terdapat perbedaan trading volume activity sebelum dan sesudah pelantikan Menteri ESDM dengan tingkat signifikansi 0.281, sedangkan pada harga saham dengan signifikansi 0.095.

Kata Kunci : studi peristiwa; trading volume activity; harga saham.

Differences of Trading Volume Activity (TVA) and Stock Prices at the Inauguration of the Minister of Energy and Mineral Resources (ESDM) Ignasius Jonan in 2016 (on LQ45 Stock Period August 2016 to January 2017)

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ABSTRACT

This research aimed to find out the existence of Indonesian capital markets towards one of political case which is the inauguration of the Minister of Energy and Mineral Resources in October 14, 2016, using indicator Trading Volume Activity (TVA) and Stock Prices. This population included the LQ45 stock in Indonesia stock exchange. The data used in this research was secondary data which is trading volume and daily stock prices between 5 days previous and 5 days following the case happened. Statistical test used to examine the hypothesis was t-test and paired sample t-test. However, the Wilcoxon Signed Rank would be applied if the data examined would not have been normal. After examining normality test, the result showed that data were not normally distributed. Hence, this research examined through Wilcoxon Signed Rank. The result showed that there were differences in Trading Volume Activity before and after the inauguration of Minister of Energy and Mineral Resources using Wilcoxon Signed Rank, with significant level mentioned as 0,281. Meanwhile, the stock prices was mentioned as 0,095.

Keyword : event study; trading volume activity; stock prices.