

ABSTRACT

Aviana Putri Iswanti, Comparative Analysis of Stock Prices and Stock Trading Volume Before and After the Announcement of Covid-19 in Indonesia (Case Study on the LQ-45 Stock Index on the Indonesia Stock Exchange). Under the guidance of Aprilina Susandini, S.E., M.SM

The Covid-19 case in Indonesia was first announced on March 2, 2020. This study aims to determine whether there is a significant difference in share prices and share trading volume before and after the announcement of Covid-19 in Indonesia on LQ-45 shares on the Indonesia Stock Exchange. . The research data were taken 14 days before and 14 days after the announcement of the first case of Covid-19 in Indonesia.

The data analysis was processed with descriptive statistics, the One Sample Kolmogorov-Smirnov Test, and the Wilcoxon Signed Rank Test. From the results of data processing, it shows that there is a significant difference in stock prices before and after the announcement of the first Covid-19 case in Indonesia. This is indicated by a significance value of $0.00 < 0.05$. Where the share price has decreased compared to before the announcement of the Covid-19 case. Meanwhile, the trading volume of shares also shows a significant difference. Where the significance value is $0.00 < 0.05$. The volume of stock trading after the announcement shows an increasing value.

Keywords: *Stock Prices, Stock Trading Volume, Covid-19.*

ABSTRAK

Aviana Putri Iswanti, Analisis Perbandingan Harga Saham dan Volume Perdagangan Saham Sebelum dan Sesudah Pengumuman Covid-19 di Indonesia (Studi Kasus Pada Indeks Saham LQ-45 di Bursa Efek Indonesia). Dibawah bimbingan Aprilina Susandini, S.E., M.SM

Kasus covid-19 di Indonesia pertama kali diumumkan pada tanggal 2 Maret 2020. Penelitian ini bertujuan untuk mengetahui apakah terjadi perbedaan yang signifikan dari harga saham dan volume perdagangan saham sebelum dan sesudah pengumuman Covid-19 di Indonesia pada saham LQ-45 di Bursa Efek Indonesia. Data penelitian ini diambil 14 hari sebelum dan 14 hari sesudah diumumkannya kasus pertama covid-19 di Indonesia.

Analisis data diolah dengan statistik deskriptif, uji One Sample Kolmogorov-Smirnov Test, dan Uji Wilcoxon Signed Rank Test. Dari hasil pengolahan data, menunjukkan terjadi perbedaan signifikan pada harga saham sebelum dan sesudah diumumkannya kasus pertama covid-19 di Indonesia. Hal ini ditunjukkan dengan nilai signifikansi $0,00 < 0,05$. Dimana harga saham mengalami penurunan dibandingkan sebelum adanya pengumuman kasus covid-19. Sedangkan untuk volume perdagangan saham juga menunjukkan perbedaan yang signifikan. Dimana nilai signifikansinya $0,00 < 0,05$. Volume perdagangan saham sesudah pengumuman menunjukkan nilai yang meningkat.

Kata Kunci : *Harga Saham, Volume Perdagangan Saham, Covid-19.*