

ABSTRAK

Fanny Dewi Sukma, Analisis Perbandingan Harga Saham dan Volume Perdagangan Saham Sebelum dan Sesudah Seruan Aksi Boikot Produk Pro-Israel (Event Study Pada Perusahaan Di Indonesia Yang Produknya Diboikot), Prof. Dr. Bambang Haryadi, S.E., M.Si., Ak., CA dan Dr. Suyono., S.E., M.S.M.

Penelitian ini bertujuan untuk mengetahui dan membandingkan harga saham dan volume perdagangan saham perusahaan yang terkena dampak aksi boikot produk pro-Israel di Indonesia. Populasi dalam penelitian ini adalah perusahaan di Indonesia yang diduga terafiliasi atau Pro-Israel. Sampel dalam penelitian ini menggunakan *purposive sampling*, dimana hanya 6 perusahaan yang memenuhi kriteria. Jenis penelitian yang digunakan dalam penelitian ini adalah penelitian kuantitatif dengan menggunakan data sekunder harga saham dan volume perdagangan saham perusahaan perusahaan di Indonesia yang diduga terafiliasi atau Pro-Israel yang terdaftar di BEI. Pada penelitian ini data yang digunakan yaitu 30 hari sebelum dan sesudah seruan aksi boikot produk pro-Israel di Indonesia yang didasari oleh Fatwa MUI tentang Hukum Dukungan terhadap Perjuangan Palestina yaitu pada tanggal 08 November 2023. Pengujian hipotesis yang digunakan yaitu Uji *Wilcoxon Signed Rank Test*.

Hasil penelitian menunjukkan bahwa: 1) terdapat perbedaan yang signifikan pada harga saham perusahaan di Indonesia yang terkena dampak boikot sebelum dan sesudah aksi tersebut. Perbedaan tersebut menunjukkan adanya penurunan harga saham. 2) terdapat perbedaan yang signifikan pada volume perdagangan saham perusahaan di Indonesia yang terkena dampak boikot sebelum dan sesudah aksi tersebut. Perbedaan tersebut menunjukkan adanya penurunan volume perdagangan saham.

Kata Kunci: Boikot, Harga Saham, Volume Perdagangan Saham, Event Study.

ABSTRACT

Fanny Dewi Sukma , Comparative Analysis of Stock Prices and Stock Trading Volume Before and After the Call for Boycott of Pro-Israel Products (Event Study on Companies in Indonesia Whose Products Were Boycotted), Prof. Dr. Bambang Haryadi, S.E., M.Si., Ak., CA and Dr. Suyono., S.E., M.S.M.

This study aims to determine and compare the stock price and trading volume of companies affected by the boycott of pro-Israel products in Indonesia. The population in this study are companies Indonesia that are suspected of being affiliated or Pro-Israel and are listed on the IDX. The samples in this study used purposive sampling, where only 6 companies met the criteria. The type of research used in this study is quantitative research using secondary data on stock prices and trading volume of companies in Indonesia that are suspected of being affiliated or Pro-Israel that are listed on the IDX. In this study, the data used is 30 days before and after the call for a boycott of pro-Israel products in Indonesia which was based on the MUI Fatwa on the Law of Support for the Palestinian Struggle, namely on November 8, 2023.. The hypothesis test used is Wilcoxon Signed Rank Test.

The result showed that: 1) there is a significant difference in the stock prices of companies in Indonesia affected by the boycott before and after the action. This difference indicates that there has been a decline in share prices. And 2) there is a significant difference in the volume of stock trading of companies in Indonesia affected by the boycott before and after the action. The difference indicates a decrease in stock trading volume.

Keywords: Boycott, Stock Prices, Trading Volume, Event Study