

ABSTRAK

Penelitian ini bertujuan untuk mengetahui perbedaan antara Harga Saham, *Return* Saham, dan Aktivitas Volume Perdagangan Saham sebelum dan saat pandemi Covid-19 di umumkan masuk ke Indonesia. Data penelitian merupakan data harian untuk periode Februari – Juli 2020. Metode sampling yang digunakan adalah *purposive sampling*. Dari populasi 45 perusahaan yang terdaftar di BEI periode Februari – Juli 2020, 45 perusahaan yang memenuhi kriteria menjadi sampel. Metode analisis yang digunakan dalam penelitian ini adalah metode uji beda berpasangan dengan bantuan Software IBM SPSS 25 for windows. Hasil penelitian ini menunjukkan bahwa harga saham sebelum lebih besar dari harga saham saat Covid-19, harga saham saat lebih kecil dari harga saham sebelum Covid-19, terdapat perbedaan yang signifikan antara harga saham sebelum dan saat Covid-19, *return* saham sebelum lebih kecil dari *return* saham saat Covid-19, *return* saham saat lebih besar dari *return* saham sebelum Covid-19, terdapat perbedaan yang signifikan antara *return* saham sebelum dan saat Covid-19, aktivitas volume perdagangan saham sebelum lebih kecil dari aktivitas volume perdagangan saham saat Covid-19, aktivitas volume perdagangan saham saat lebih besar dari aktivitas volume perdagangan saham sebelum Covid-19, dan tidak terdapat perbedaan yang signifikan antara aktivitas volume perdagangan saham sebelum dan saat Covid-19.

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

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ABSTRACT

This study aims to determine the difference between the Stock Price, Stock Return, and Trading Volume Activity before and when the Covid-19 pandemic was announced to enter Indonesia. The research data is daily data for the period February – July 2020. The sampling method used is purposive sampling. From a population of 48 companies listed on the IDX for the period February – July 2020, 42 companies that meet the criteria are included in the sample. The analytical method used in this study is the paired difference test method with the help of IBM SPSS 25 Software for windows. The results of this study indicate that the stock price before was greater than the stock price during Covid-19, the current stock price was smaller than the stock price before Covid-19, there was a significant difference between the stock price before and during Covid-19, the stock return before was smaller from stock returns during Covid-19, current stock returns greater than stock returns before Covid-19, there is a significant difference between stock returns before and during Covid-19, stock trading volume activity before is smaller than stock stock trading volume activity during Covid -19, current stock trading volume activity is greater than stock trading volume activity before Covid-19, and there is no significant difference between stock trading volume activity before and during Covid-19.

Keywords: Stock Price, Return, Trading Volume Activity, Covid-19.

