

ABSTRACT

Comparison of Stock Prices and Stock Transaction Volumes Before and After Covid-19 (The Case Of PT. Unilever Indonesian)

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This study aims to determine and analyze the comparison of stock prices and stock transaction volumes before and after covid-19 at the company PT. Unilever Indonesia Tbk.

The research method used is the event study. This study uses secondary data obtained directly from PT. Unilever Indonesia Tbk published by the IDX and provided by the Investment Gallery of the Indonesia Stock Exchange, Faculty and Business, Siliwangi University. The sampling technique used the sampling method and the analytical tool used was the analysis of the difference test (Paired sample t-Test).

Based on the results of the study, it was found that there was a significant difference in stock prices before and after the announcement of the first case of COVID-19 in Indonesia. Where the stock price has decreased compared to before the Covid-19 case. Meanwhile, the volume of stock transactions also shows a significant difference. The volume of stock transactions after the announcement showed an increasing value at PT. Unilever Indonesia Tbk.

Keywords: Stock Price, Stock Transaction Volume, Covid-19

ABSTRAK

Perbandingan Harga Saham Dan Volume Transaksi Saham Sebelum Dan Sesudah Covid-19 (Kasus pada perusahaan PT. Unilever Indonesia Tbk)

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Penelitian ini bertujuan untuk mengetahui dan menganalisis tentang perbandingan harga saham dan volume transaksi saham sebelum dan sesudah covid-19 pada perusahaan PT. Unilever Indonesia Tbk.

Metode penelitian yang digunakan adalah metode *event study*. Penelitian ini menggunakan data sekunder yang diperoleh langsung dari PT. Unilever Indonesia Tbk yang dipublikasikan oleh BEI dan disediakan oleh Galeri Investasi Bursa Efek Indonesia Fakultas dan Bisnis Universitas Siliwangi. Teknik pengambilan sampel menggunakan metode sampling dan alat analisis yang digunakan adalah analisis uji beda (Paired sample t-Test).

Berdasarkan hasil penelitian diketahui terjadi perbedaan signifikan pada harga saham sebelum dan sesudah diumumkannya kasus pertama covid-19 di Indonesia. Dimana harga saham mengalami penurunan dibandingkan sebelum adanya kasus covid-19. Sedangkan untuk volume transaksi saham juga menunjukkan perbedaan yang signifikan. Volume transaksi saham sesudah pengumuman menunjukkan nilai yang meningkat pada PT. Unilever Indonesia Tbk.

Kata kunci: Harga Saham , Volume Transaksi Saham, Covid-19