

## ABSTRACT

Husniyah Ni'matul, 2014 Thesis "The Influence Nominations Being President 2014-2019 Jokowi Against Abnormal Return and Trading Volume Activity in Indonesia Stock Exchange (Case Study In Corporate Group LQ 45)".

Advisors : Drs. Agus Sucipto, MM.

Keywords : Presidential Candidate Jokowi, LQ-45 Stock Price, Event Study, Abnormal Return and Trading Volume Aktiviti

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This research is motivated by the condition that the value of IHSG move towards positive. The purpose of this study to look at and analyze the difference Abnormal Return and Trading Volume Activity obtained by investors on stock prices caused events Jokowi Presidential Candidate Announcement

Methods This study used a descriptive quantitative method of sampling populations, secondary data, and documentation. Data analysis techniques used include test One sample t-test and paired sample t-test which serves to prove the existence of differences before and after the event.

The results of this study indicate that the Presidential Candidate Jokowi events affect changes in the BEI in terms of Abnormal Return and Trading Volume Activity. In other words that the Indonesian capital market reacted to the announcement of Presidential Candidate events Jokowi seen from the difference in the average Abnormal Return and average trading volume activity before and after the announcement of the Presidential Candidates Jokowi.

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