ABSTRAK

Novika. 7172210013. Sentimen Investor Di Pasar Modal Indonesia Terhadap Peristiwa Pengumuman Kemenangan Presiden Amerika Serikat. Skripsi, Jurusan Manajemen, Fakultas Ekonomi, Universitas Negeri Medan, 2022.

Tujuan dari penelitian ini adalah untuk mengetahui sentiment investor di pasar modal Indonesia terhadap peristiwa pengumuman Kemenangan Presiden Amerika Serikat dengan menggunakan indikator *Trading Volume Activity* dan *Abnormal Return*. Metode yang digunakan dalam penelitian adalah penelitian kuantitatif dengan pendekatan *event study* untuk mengetahui bagaimana *Trading Volume Activity* dan *Abnormal Return* sebelum, saat dan sesudah pengumuman Kemenangan Presiden Amerika Serikat. Penelitian ini menggunakan data sekunder dengan sampel sebanyak 335 perusahaan yang terdaftar di Bursa Efek Indonesia berdasarkan metode *purposive sampling*. Periode penelitian ini dilakukan selama 11 hari, 5 hari sebelum pengumuman, hari pengumuman dan 5 hari setelah pengumuman. Sedangkan alat analisis yang digunakan adalah *One-sample t-test*. Hasil dari penelitian menunjukkan bahwa terdapat sentiment positif dan terjadi *overreaction* atas peristiwa pengumuman Kemenangan Presiden Amerika Serikat.

Kata Kunci : Trading Volume Activity, Abnormal Return, Overreaction, Sentimen Investor.

ABSTRACT

Novika. 7172210013. Investor Sentiment in the Indonesian Capital Market Towards the Announcement of the Victory of the President of the United States. Thesis, Department of Management, Faculty of Economics, Medan State University, 2022.

The purpose of this study is to determine the sentiment of investors in the Indonesian capital market towards the announcement of the US President's Victory by using the Trading Volume Activity and Abnormal Return indicators. The method used in this research is quantitative research with an event study approach to find out how Trading Volume Activity and Abnormal Returns are before, during and after the announcement of the United States President's Victory. This study uses secondary data with a sample of 335 companies listed on the Indonesia Stock Exchange based on purposive sampling method. This research period was carried out for 11 days, 5 days before the announcement, the day of the announcement and 5 days after the announcement. While the analytical tool used is One-sample t-test. The results of the study indicate that there is positive sentiment and there is an overreaction to the announcement of the US President's Victory.

Keywords : Trading Volume Activity, Abnormal Return, Overreaction, Investor Sentiment.