Abstract

The purpose of this research is to know whether there is impact of political event i.e. general election and president inauguration in 2014 to abnormal return, stock price and trading volume activity in Indonesia Stock Exchange. This event study research uses interday data which listed in LQ45. It shows there are differences in stock price between before and after this political event. However, there are no differences in trading volume activity.

Keywords: event study, political event, interday, abnormal return.
Abstrak


Kata-kata kunci: studi peristiwa, peristiwa politik, interday, return tidak normal.
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