

TABLE OF CONTENT

COVER.....	i
LETTER OF ACCEPTANCE	ii
STATEMENT OF WORK ORIGINALITY	iii
ABSTRACT	iv
FOREWORD	v
TABLE OF CONTENT.....	vi
LIST OF TABLES	viii
LIST OF FIGURES	ix
1 CHAPTER I	1
1.1 Background.....	1
1.2 Research Questions.....	8
1.3 Research Objectives	8
1.4 Research Contributions	8
2 CHAPTER II	9
2.1 Literature Review	9
2.2 Previous Research	15
2.3 Hypothesis Development	18
2.4 Theoretical Framework	19
3 CHAPTER III	20
3.1 Research Methodology	20
3.2 Research Variables	20
3.3 Operational Definition.....	21
3.4 Data Types and Sources	I
3.5 Population and Sample	I
3.6 Classic Assumption Test	II
3.7 Data Collection Methods.....	III
3.8 Data Analysis Technique.....	III
4 CHAPTER IV	V
4.1 Description of Research Data	V
4.2 Descriptive Statistics.....	VII

4.3	Classic Assumptions Test	X
4.4	Paired Sampel t-test	XVII
4.5	Hypothesis Test Results	XXI
4.6	Discussions	XXII
5	CHAPTER V	XXIX
5.1	Conclusions	XXIX
5.2	Research Suggestions and Limitations	XXX
	REFERENCES	XXXII
	APPENDIX	XXXIV

LIST OF TABLES

Table 3.1 Operational Definition	22
Table 4.1 Description of Research Sample	VI
Table 4.2 Descriptive Analysis Results	VII
Table 4.3 Descriptive analysis toward expected return on JCI.....	VIII
Table 4.4 The results of descriptive analysis of the beta coefficient (B).....	IX
Table 4.5 Kolmogrov-Sminov Test	XVII
Table 4.6 Uji Wilcoxon Signed Rank Test Sample t-test Stock Return	XVIII
Table 4.7 Wilcoxon Signed Rank Test Standard Deviation Stock Return	XVIII
Table 4.8 Wilcoxon Signed Rank Test Stock Return towards JCI	XIX
Table 4.9 Wilcoxon Signed Rank Test Standard Deviation towards JCI	XX
Table 4.10 Wilcoxon Signed Rank Test on Beta Coefficient	XXI
Table 4.11 Summary of Hypothesis Test Results	XXI
Table 4.12 Stock Return before - during pandemic Covid-19.....	XXII
Table 4.13 Stock Return toward JCI before and during pandemic.....	XXIV
Table 4.14 Standard Deviation before and during Pandemic Covid-19	XXV
Table 4.15 Standard Deviation towards JCI before and during pandemic	XXVI
Table 4.16 Beta coefficient before and during pandemic Covid-19	XXVII

LIST OF FIGURES

Figure 1.1 Behavioral Changes after Covid-19 Impact	3
Figure 1.2 The Impact Covid-19 to Indonesian Economics	4
Figure 1.3 The Decrease of Jakarta Composite Index	5
Figure 1.4 The Decrease of Jakarta Composite Index	6
Figure 2.1 Theoretical Framework	19
Figure 4.1 Normality Test Diagram Stock Return	X
Figure 4.2 Normality Test Standar Deviation Stock Return	XI
Figure 4.3 Normality Test Stock Return toward Jakarta Composite Index	XIII
Figure 4.4 Normality Test Standard Deviation toward Jakarta Composite Index	XIV
Figure 4.5 Normality Test Beta Coefficient.....	XV