

**ANALISA REAKSI PASAR MODAL SEBELUM DAN SETELAH ADANYA
FINANCIAL TECHNOLOGY (FINTECH) PEER-TO-PEER (P2P) LENDING
PADA BANK YANG TERDAFTAR DI BURSA EFEK INDONESIA (BEI)**

ABSTRAK

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Financial technology Peer-to-Peer (P2P) lending mulai dikenal masyarakat Indonesia tahun 2016. Dalam penelitian ini menggunakan *event study* bertujuan untuk menguji kandungan informasi yang dilihat dari pergerakan *trading volume activity (TVA)* yang timbul sebagai reaksi adanya pengumuman kerjasama bank yang terdaftar dalam Bursa Efek Indonesia (BEI). Terdapat 8 bank yang menjadi sampel dalam penelitian ini dengan pemilihan sampel menggunakan metode *purposive sampling*, dalam penelitian menggunakan bank yang sudah jelas diketahui melakukan kerja sama dengan *start-up financial technology Peer-to-Peer (P2P) lending*, dan memiliki data yang lengkap yang telah dipublikasikan. Digunakan uji beda *paired sample test* dalam penelitian dengan periode pengamatan selama 6 hari, hasil dari penelitian ini menunjukkan bahwa tidak terdapat perbedaan *trading volume activity (TVA)* pada bank yang telah bekerjasama dengan *start-up financial technology Peer-to-Peer (P2P) lending* pada periode pengamatan.

Kata kunci : *event study, trading volume activity, financial technology Peer-to-Peer lending*

***CAPITAL MARKET REACTION ANALYSIS BEFORE AND AFTER THE
FINANCIAL TECHNOLOGY (FINTECH) PEER-TO-PEER (P2P) LENDING
IN BANKS REGISTERED ON THE INDONESIAN STOCK EXCHANGE (BEI)***

ABSTRACT

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Financial technology Peer-to-Peer (P2P) lending began to be known to the people of Indonesia in 2016. In this study, an event study was used to test the information content seen from the movement of trading volume activity (TVA) that arose as a reaction to the announcement of bank cooperation that is listed in Indonesia Stock Exchange (IDX). There were 8 banks that were sampled in this study with sample selection using the purposive sampling method, in this study using banks that were clearly known to collaborate with start-up financial technology Peer-to-Peer (P2P) lending, and have complete data that has been published. The paired sample test was used in the study with an observation period of 6 days, the results of this study indicate that there is no difference in trading volume activity (TVA) in banks that have collaborated with start-up financial technology Peer-to-Peer (P2P) lending. In the observation.

***Keywords :event study, trading volume activity, financial
technology Peer-to-Peer lending***

