

## ABSTRACT

*This study aiming in analyzing the impact of Terrorist Attacks in ASEAN on the Asian stock market and the role of investor sentiment in the period 2000-2018. Abnormal return is measured by using the difference between the actual return and the expected return. Investor sentiment is measured by individual stock. The independent variable used in this study is bali, super ferry and hat yai terrorism.*

*The sample used in this study collected from 25 Asian companies listed on the Dow Jones Asian Titans 50 (DJAT) in the period 2000-2018. Samples were taken using purposive sampling method. The analysis technique in this study is using the Wilcoxonl test.*

*The Wilcoxonl test shows that abnormal returns have a significant negative effect at the time of bali and hat yai terrorism on 25 Asian companies and investor sentiment does not have a significant negative effect during the occurrence of bali, super ferry and hat yai terrorism.*

*Keywords: Abnormal Return, Investor Sentiment.*