

ABSTRAK

Ricky Riyadi, 0809290, Analisis Dampak Pengumuman *Right Issue* Terhadap Harga Saham dan Volume Perdagangan Saham pada Perusahaan yang Terdaftar di Bursa Efek Indonesia. Di bawah bimbingan Mayasari, S.E, M.M.

Penelitian ini bertujuan untuk memperoleh gambaran harga saham dan volume perdagangan saham sebelum dan sesudah *right issue*. Serta mengetahui dampak *right issue* terhadap harga saham dan volume perdagangan saham.

Metode penelitian yang digunakan dalam penelitian ini adalah metode deskriptif dan metode verifikatif, dimana pengujian hipotesis digunakan uji beda *Paired Simple T-Test*. Data yang digunakan dalam penelitian ini adalah data sekunder yang diperoleh dari Pojok BEI tahun 2010 sampai dengan tahun 2011, meliputi tanggal pengumuman *right issue*, harga saham penutupan harian perusahaan yang melakukan *right issue* pada periode pengamatan, jumlah saham yang diperdagangkan secara harian, dan jumlah saham yang beredar atau *listed share* sebelum dan sesudah *right issue*. Sampel yang digunakan berjumlah 20 perusahaan yang melakukan *right issue* selama tahun 2010-2011 dan terdaftar di BEI.

Hasil penelitian menunjukkan bahwa terdapat perbedaan harga saham yang signifikan sebelum dan sesudah *right issue*. Selain itu, terdapat perbedaan yang signifikan pada aktivitas volume perdagangan saham yang menggunakan instrumen *Trading volume activity* sebelum dan sesudah pengumuman *right issue*.

Kata kunci: *Right issue*, Harga saham, volume perdagangan saham, *trading volume activity*

ABSTRACT

Ricky Riyadi, 0809290, Impact Analysis of Right Issue Announcement Share Price and Trading Volume on the Listed Company's Shares in Indonesia Stock Exchange. Under the guidance of Mayasari, S.E, M.M.

This study aims to know the description of the stock price and trading volume before and after the rights issue. And to know the impact of the rights issue on stock prices and trading volume.

Research methods used in this study is descriptive method and verification method, in which hypothesis testing used different test Paired T - Test Simple. data that used in this study is a secondary data obtained from the IDX Corner 2010 to 2011, include the date of the announcement of the rights issue, the daily closing stock price of the company's rights issue in the period of observation, the number of shares traded on a daily basis, and listed shares before and after the rights issue . There are 20 samples for this research. They are companies that conduct a rights issue during the years 2010 to 2011 and is listed on the Stock Exchange .

The results showed that there were significant differences in stock prices before and after the rights issue . And there were significant differences in the activity of the stock trading volume before and after the announcement of the rights issue .

Keywords : Rights issue , share price , trading volume , trading volume activity

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ANALISIS DAMPAK PENGUMUMAN RIGHT ISSUE TERHADAP HARGA SAHAM DAN VOLUME PERDAGANGAN SAHAM

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