

Dampak pengumuman dividen ex dividend date terhadap harga dan volume perdagangan saham pada perusahaan yang terdaftar di bursa efek indonesia periode 2007-2013 = Dividend announcement impact ex dividend date on the price and trading volume in the companys that listed on bei for 2007-2013

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Abstrak

Penelitian ini menganalisis mengenai dampak pengumuman dividen khususnya pada saat ex- dividend date di Bursa Efek Indonesia terhadap Harga dan Volume Perdagangan Saham dengan mengambil sampel 39 emiten. Periode penelitian selama 21 hari yakni 10 hari sebelum dan sesudah ex-dividend date. Metode yang digunakan dalam penelitian ini adalah event study. Pengujian untuk harga saham diukur dengan menggunakan abnormal return, sedangkan untuk volume perdagangan diukur membandingkan average trading volume turnover sebelum dan sesudah periode penelitian. Dari hasil penelitian maka disimpulkan bahwa harga saham dan volume perdagangan saham bereaksi negatif terhadap informasi pengumuman dividen khususnya pada saat ex-dividend date.

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This research aims to analyze the impact of the dividend announcement, especially at the ex- dividend date in Indonesia Stock Exchange on Stock Price and Trading Volume by taking a sample of 39 issuers. During the study period of 21 days, 10 days before and after the ex- dividend date. The method used in this research is event study. To tests for stock prices measured by using abnormal return, whereas trading volume average is measured by comparing turnover before and after the study period. From the research it was concluded that the stock price and trading volume of the stock reacted negatively to the announcement of the dividend information, especially at the ex-dividend date.