

Analisis dampak pengumuman private placement terhadap harga saham dan volume perdagangan saham pada perusahaan yang terdaftar di Bursa Efek Indonesia periode 2010-2016 = Analysis of the impact of private placement announcement on stock price and stock trading volume on firms listed in Indonesia Stock Exchange for the period 2010-2016

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Abstrak

Penelitian ini menguji dampak pengumuman private placement terhadap harga saham dan volume perdagangan saham dengan melihat perbedaan abnormal return dan abnormal volume antara sebelum dan sesudah pengumuman private placement. Penelitian ini menggunakan metode studi peristiwa dan menggunakan model pasar dalam menentukan abnormal return. Studi peristiwa dilakukan selama 15 hari sebelum dan 15 hari sesudah pengumuman. Penelitian menggunakan sampel perusahaan yang terdaftar di Bursa Efek Indonesia periode 2010-2016 yang melakukan private placement sebanyak 37 perusahaan. Analisis dilakukan dengan menggunakan uji t satu sampel dan uji t berpasangan. Penelitian ini menemukan bahwa tidak terdapat perbedaan yang signifikan pada abnormal return sebelum dan sesudah pengumuman private placement; dan terdapat perbedaan yang signifikan pada volume perdagangan sebelum dan sesudah pengumuman private placement.

.....This study examines the impact of the private placement announcement on stock price and stock trading volume by finding the difference of abnormal return and abnormal volume before and after the private placement announced. This study uses the event study method and using the market model in determining the abnormal return. The event study was conducted during 15 days before and 15 days after the announcement. The study used sample companies listed in Indonesia Stock Exchange 2010 2016 period that does private placement of 37 companies. The analysis was performed by using one sample t test and paired t test. The result indicates that there are no significant differences in abnormal returns before and after the private placement announcement and there are significant differences in trading volume before and after the private placement announcement.