

## **ABSTRACT**

### **ANALYSIS OF ABNORMAL STOCK RETURN, TRADING VOLUME OF SHARE AND VOLATILITY OF STOCK PRICE BEFORE AND AFTER STOCK SPLIT EVENT (STUDY ON THE GO PUBLIC COMPANY IN INDONESIA STOCK EXCHANGE PERIOD 2010-2012)**

**By**

**Rahmat Andi Subardi**

*This study aims to determine the difference in abnormal stock return, trading volume of share and volatility of stock price at the time before and after the stock split. The population of this study is a registered company in Indonesia Stock Exchange stock split during the year 2010-2012. The data used in this study is secondary data. The sample consisted of 17 companies that do stock splits, sampling is determined by purposive sampling method. The period of observation in this study was 5 days before and after the stock split. This study used a different test analysis techniques paired sample t test. The results showed: (1) there is no significant difference in abnormal stock return before and after the sock split. (2) there are significant differences in the volume of stock trading before and after the stock split.(3) there were no significant differences in the volatility of the stock price at the time before and after the stock split.*

**Key words : Stock Split, Abnormal Stock Return, Trading Volume of Share And Volatility of Stock Price**