

ABSTRACT

Qonita Aulia Rahma. 2015. THESIS. Title : “Analysis of Stock Price and Trading Volume To Stock Liquidity At Go Public Companies That Do Stock Split In Indonesia Stock Exchange of 2013-2014 Period”

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Stock split beside increase the circulating stock also increase the purchasing power of investor because their stock become smaller so the liquidity will increase, liquidity refer to how easy investors able to trade their stock at the exchange. Suitable with the background, the research aimed at testing the influence of stock price and trading volume to the liquidity at the go public companies that do stock split in Indonesia Stock Exchange of 2014-2015 period.

The research is qualitative research with descriptive analysis that used SPSS Windows 16. The research population is all companies in Indonesian Stock Exchange of 2014-2015 with sample of 13 companies that do stock split. The sample taking by purposive sampling.

Based on the multiple regression, it can be concluded that there were simultaneous influence at 5% significance level showed that the stock price variable influence significantly to the stock liquidity. It can be seen at the significance value of 0.037, the value smaller than 0.05. The variables able to explain 48.2%. It showed that still there were other variables that influence the stock liquidity. The results showed also the stock price variable influenced significantly to the stock liquidity shown by the significance value of 0.42 lower than 0.05. While the stock trading variable did not influence significantly to the stock liquidity that shown the significance value of 0.353 higher than 0.05.