

ABSTRAK

Bella Anistasya. 2024. Analisis Perbandingan Harga Saham, *Return* Saham, *Abnormal Return* dan Volume Perdagangan Saham Perusahaan PT GoTo Gojek Tokopedia Tbk Sebelum dan Sesudah Akuisisi oleh Tiktok. Skripsi. Program Studi Akuntansi, Fakultas Ekonomi dan Bisnis, Universitas PGRI Madiun. Pembimbing (I) Dr. Anggita Langgeng Wijaya, S.E., M.Si., Ak., C.A., CPA., Pembimbing (II) Dra. Juli Murwani M.Si., CSRS.

Penelitian bertujuan untuk menganalisis perbandingan harga saham, *return* saham, *abnormal return* dan volume perdagangan saham perusahaan PT GoTo Gojek Tokopedia Tbk sebelum dan sesudah akuisisi oleh Tiktok. Objek dalam penelitian ini adalah perusahaan PT GoTo Gojek Tokopedia Tbk dan periode pengamatan yang digunakan adalah 60 hari perdagangan sebelum pengumuman akuisisi dan 60 hari perdagangan sesudah pengumuman akuisisi. Data diperoleh dari data sekunder *closing price* dan volume perdagangan saham harian. Penelitian ini merupakan penelitian kuantitatif menggunakan uji *wilcoxon signed rank test* untuk mengolah data guna menjawab hipotesis dengan bantuan SPSS versi 24. Hasil dari penelitian ini menunjukkan bahwa tidak terdapat perbedaan harga saham sebelum dan sesudah pengumuman akuisisi, tidak terdapat perbedaan *return* saham sebelum dan sesudah pengumuman akuisisi, tidak terdapat perbedaan *abnormal return* saham sebelum dan sesudah pengumuman akuisisi, serta terdapat perbedaan signifikan volume perdagangan saham sebelum dan sesudah pengumuman akuisisi.

Kata kunci: harga saham, *return* saham, *abnormal return*, volume perdagangan saham, akuisisi

ABSTRACT

Bella Anistasya. 2024. *The Comparative Analysis of Share Prices, Stock Returns, Abnormal Returns and Stock Trading Volume of the Company PT GoTo Gojek Tokopedia Tbk Before and After the Acquisition by Tiktok*. Thesis. Accounting Department, Economic and Bussiness Faculty, Universitas PGRI Madiun. Advisor (I) Dr. Anggita Langgeng Wijaya, S.E., M.Si., Ak., C.A., CPA., Advisor (II) Dra. Juli Murwani M.Si., CSRS.

The research aimed to analyze the comparison of share prices, stock returns, abnormal returns and share trading volume of the company PT GoTo Gojek Tokopedia Tbk, before and after the acquisition processed by Tiktok. The object of this research was the company PT GoTo Gojek Tokopedia Tbk and the observation period used was 60 trading days before the acquisition announcement and 60 trading days after the acquisition announcement. Data obtained from secondary data on closing prices and daily stock trading volume. This research was a quantitative using the Wilcoxon signed rank test to process data to answer the hypothesis with the help of SPSS version 24. The results of this research show: there is no difference in stock prices before and after the announcement of the acquisition, there is no difference in stock returns before and after the announcement of the acquisition, there is no difference in abnormal stock returns before and after the acquisition announcement, and there is a significant difference in stock trading volume before and after the acquisition announcement.

Keywords: *Stock Price, Stock Return, Abnormal Return, Stock Trading Volume, Acquisition*