

ABSTRACT

This study aims to obtain evidence and observe the effect of the practice of Moral Hazard, which was conducted by Melinda Dee as an officer at Citibank and also made Head of Branch of Bank Mega, to the movement of stock price and stock trading volume of national banks that listed in Indonesia Stock Exchange.

This study used a sample of the stock prices of 31 banks listed on the Indonesia Stock Exchange for the case of Citibank and Bank Mega occur. Analysis tool using the program Ms. Excel to be able to observe the movement of stock price and reaction of stock prices through the calculation of abnormal return and a significant difference from the average abnormal return between before and after the case occurred. In collecting data, this study analyzed secondary data obtained in the stock summary of the Indonesia Stock Exchange.

The results suggest that, the case of Melinda Dee and Bank Mega has no effect on the stock price and sales volume of national banks. The movement of Stock price and volume of sales of national banks do not showed the effect from its cases

This study only looked at the effect the case of Melinda Dee and Mega Bank of the stock price and sales volume of national banks. For future studies, if there is a way to see the impact of a deeper banking cases should be included to obtain better results

Keyword : stock price, stock trading volume, banking, abnormal return