FINAL PAPER

THE EFFECT OF CHANGES IN KOMPAS100 INDEX CONSTITUTION ON STOCK PRICE, VOLUME AND LIQUIDITY

Submitted as a Final Requirement to Obtain The Degree of Bachelor in Economics

By:

NAME : HERNANDO ANDRIANTO WILLY REN
NPM  : 01120080012

DEPARTMENT OF MANAGEMENT
FACULTY OF ECONOMICS
UNIVERSITY OF PELITA HARAPAN
KARAWACI
2012
I, a student of the Department of Management, Faculty of Economics, University of Pelita Harapan,

Name : Hernando Andrianto Willy Ren  
NPM : 01120080012  
Department : Management

Hereby state that the final paper I have written entitled "THE EFFECT OF CHANGES IN KOMPAS100 INDEX CONSTITUTION ON STOCK PRICE, VOLUME AND LIQUIDITY"

1. Was written and completed by myself using lecture materials, field research and textbooks as well as journals listed in the references section.

2. This is not a duplicate of published final paper or a thesis that was used for achieving Bachelor Degree from other institutions, except for the review of literature, which is stated on the reference part.

3. This is not a transformation of a book or journal collection, which is presented on the reference part of final paper.

If I am proven for not being truthful, this Final Paper will be cancelled.

Karawaci, January 17th 2012  
In all sincerity,

(Hernando Andrianto Willy Ren)
UNIVERSITY OF PELITA HARAPAN
FACULTY OF ECONOMICS

AGREEMENT OF MENTORING GUIDANCE FOR FINAL PAPER

THE EFFECT OF CHANGES IN KOMPAS100 INDEX CONSTITUTION ON STOCK PRICE, VOLUME AND LIQUIDITY

By:

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Department : Management
Major : Finance

Has been checked and recommended for final and comprehensive oral defense towards a Bachelor's degree in Economics at the University of Pelita Harapan, Karawaci-Tangerang, Banten.

Karawaci, January 17th 2012

Agreed:

Head Supervisor

(Ardo Ryan Dwitanto, S.E., M.S.M.)

Head of Department Act. Dean of Faculty of Economics

(Dr. Kim Sung Suk) (Dr. Kim Sung Suk)
UNIVERSITY OF PELITA HARAPAN
FACULTY OF ECONOMICS

FINAL PAPER EXAMINATION COMMITTEE

On Tuesday, January 17th 2012 this Final Paper has been examined in the comprehensive test to fulfill one of the academic requirements to obtain S1 degree (S.E.) Major in Finance, UPH Business School:

Name: Hernando Andrianto Willy Ren
NPM: 01120080012
Department: Management

Involved in the final examination of this Final Paper entitled "THE EFFECT OF CHANGES IN KOMPAS100 INDEX CONSTITUTION ON STOCK PRICE, VOLUME AND LIQUIDITY" were members of the Examination Committee composed of the following:

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<td>1. Dr. Kim Sung Suk</td>
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<td>2. Ardo Ryan Dwitanto, S.E., M.S.M.</td>
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