

ABSTRAK

PENGARUH PERUBAHAN LABA PER LEMBAR SAHAM TERHADAP AKTIVITAS VOLUME PERDAGANGAN SAHAM DI PASAR MODAL

FRANSISCA NATALIA

Universitas Sanata Dharma

Yogyakarta

2008

Penelitian ini bertujuan untuk mendapatkan bukti empiris tentang pengaruh Perubahan Laba per Lembar Saham terhadap Aktivitas Volume Perdagangan saham di Pasar modal bagi perusahaan industri barang konsumsi yang listing di BEI.

Jenis penelitian yang digunakan adalah studi empiris yaitu penelitian terhadap fakta empiris yang diperoleh berdasarkan hasil pengamatan atau observasi terhadap fenomena yang terjadi. Sampel yang diambil adalah industri barang konsumsi yang listing di BEI selama periode 2005 samapi dengan 2006. Teknik pengumpulan data diperoleh melalui pencatatan langsung dari data sekunder. Teknik analisis data yang digunakan adalah regresi sederhana. Laba per Lembar Saham sebagai variabel independen, sedangkan Aktivitas Volume Perdagangan Saham sebagai variabel dependen.

Hasil penelitian ini menunjukkan bahwa perubahan laba per lembar saham berpengaruh positif dan signifikan terhadap Aktivitas Volume perdagangan saham di pasar modal.

ABSTRACT

THE INFLUENCE OF THE CHANGE OF EARNING PER SHARE TOWARD THE VOLUME OF SHARE TRADE ACTIVITY IN THE STOCK EXCHANGE

**FRANSISCA NATALIA
SANATA DHARMA UNIVERSITY
YOGYAKARTA**

2008

The purpose of the research was to get empirical evidence about the influence of the change of earning per share toward the volume of share trade activity in the stock exchange for consumption goods company listed at Indonesian Stock Exchange.

Empirical study is a kind of research that issued in this study. It is a research on empirical fact that is obtained based on the result of the observation about a phenomenon. The sample was taken from the consumption goods industry listed at the Indonesian Stock Exchange from 2005 to 2006. The method of data collection was documentation. The method of data analysis used was simple linier regression. Earning per share was the independent variable, while the volume of share trading activity was the dependent variable.

The result of the research indicated that the change of earning per share had a significant positive effect on the volume of share trade activity at the Indonesian stock exchange.