

ABSTRACT

Name : Chyntia Augustia Virginia
Study Program : Accounting
Title : Factors that Affect The Growth in Share Transaction

This research aims to analyze factors that affect the growth in share transaction volume. The variables in this study are share price growth, earning per share (EPS), return on equity (ROE), and debt to equity ratio (DER). The sample used in this research is secondary data of trading volume stock in Indonesia Stock Exchange on the period from 2016 to 2019. Using SPSS (statistical package for the social sciences), methods of analysis used in this study include tolerance and VIF test, Kolmogorov-Smirnov test, multivariate cointegration tests: Test, SRESID and ZPRED estimation, t-statistical tests, F-statistical test, coefficient of determination (R^2), and Pearson Correlation Product Moment. The result of this research shows earning per share (EPS), return on equity (ROE), have significant influence on the growth in share transaction volume, but price growth and debt to equity ratio (DER) have no significant influence on the growth in share transaction volume. All the independent variables simultaneously from a good model to explain the growth in stock transaction volume since the magnitude of the effect value is 99.1%, while 0.9% is explained by other variables besides the growth of stock prices, earnings per share (EPS), return on equity (ROE), and debt to equity ratio. (DER).

Keywords : Growth in Share Transaction, Share Price Growth, Earning per Share (EPS), Return on Equity (ROE), Debt to Equity Ratio (DER)