

ABSTRAK

Nama : Fildza Masturah
Program Studi : Program Studi Manajemen
Judul : Determinasi *Bid Ask Spread* Pada Saham Indeks SRI-KEHATI Di Indonesia.

Penelitian ini untuk mengkaji pengaruh *Bid Ask Spread*, Harga Saham, Volume Perdagangan Saham, *Return* Saham Pada Saham Indeks SRI-KEHATI di Indonesia. Data Penelitian diakses di website *yahoo finance* dan website resmi setiap perusahaan. Penentuan sampel menggunakan metode purposive sampling. Maka sampel yang didapat sebanyak 20 perusahaan dan 14.700 observasi. Metode analisis data yang digunakan adalah Regresi Data Panel dengan bantuan Eviews 10. Hasil penelitian ini menemukan bahwa Harga Saham berpengaruh positif dan signifikan terhadap *Bid Ask Spread*. Volume Perdagangan Saham dan *Return* Saham berpengaruh negatif dan signifikan terhadap *Bid Ask Spread*. Pentingnya hasil penelitian ini untuk memperkaya dan menguji *Bid Ask Spread*, Harga Saham, Volume Perdagangan dan *Return* Saham. Hasil penelitian ini tidak hanya memberikan wawasan baru mengenai situasi kondisi keuangan di Saham Indeks Sri-Kehati, namun juga dapat dijadikan landasan untuk menyempurnakan dan mengembangkan lebih lanjut teori-teori yang sudah ada.

Kata Kunci: *Bid Ask Spread*, Harga Saham, Volume Perdagangan Saham, *Return* Saham.

ABSTRACT

Name : Fildza Masturah

Study Program : Graduate School of Management

Title : Determination of Bid Ask Spread on Shares of SRI-KEHATI Index in Indonesia.

This study is to examine the effect of Bid Ask Spread, Stock Price, Stock Trading Volume, Stock Return on SRI-KEHATI Index Shares in Indonesia. Research data is accessed on the yahoo finance website and the official website of each company. Determination of sampel using purposive sampling method. Then the sample obtained was 20 companies and 14,700 observations. The data analysis method used is Panel Data Regression with the help of Eviews 10. The results of this study found that Stock Price has a positive and significant effect on Bid Ask Spread. Stock Trading Volume and Stock Return have a negative and significant effect on Bid Ask Spread. The importance of the results of this study is to enrich and test the Bid Ask Spread, Stock Price, Trading Volume and Stock Return. The results of this study not only provide new insights into the situation of financial conditions in SRI-KEHATI Index Shares, but can also be used as a basis for refining and further developing existing theories.

Keywords: Bid Ask Spread, Share Price, Share Trading Volume, Share Return