

Muhammad Rizal Rifdi, 15311035, **Pengaruh *Trading Volume Activity* Terhadap *Bid Ask Spread* Yang Dimediasi Melalui *Stock Price* Pada Perusahaan *Jakarta Islamic Index* Periode 2016-2018.**, Manajeme, Fakultas Ekonomi dan Bisnis, Universitas Muhammadiyah Gresik, Juni, 2019

Abstraksi

Penelitian ini bertujuan melakukan pengujian Pengaruh *Trading Volume Activity* Terhadap *Bid Ask Spread* Yang Dimediasi Melalui *Stock Price* Pada Perusahaan *Jakarta Islamic Index* Periode 2016-2018. Jumlah sampel yang digunakan dalam penelitian ini sebanyak 23 perusahaan. Teknik analisis untuk mneguji hipotesis menggunakan *Partial Least Square* (PLS). Hasil dari penelitian ini menunjukkan bahwa *Trading Volume Activity* (TVA) positif dan tidak berpengaruh signifikan terhadap *Stock Price* (SP), *Trading Volume Activity* (TVA) positif dan tidak berpengaruh signifikan terhadap *Bid Ask Spread* (BAS), *Stock Price* negatif dan berpengaruh signifikan terhadap *Bid Ask Spread* (BAS), dan *Stock Price* (SP) tidak mampu memediasi antara *Trading Volume Activity* dengan *Bid Ask Spread*.

Kata Kunci: *Trading Volume Activity, Stock Price, Bid Ask Spread*

Muhammad Rizal Rifdi, 15311035, ***Influence of Trading Volume Activity to Bid Ask Spread Through Stock Price On Companies Jakarta Islamic Index Periode 2016-2018.***, Managemen, The Faculty Economics amd Business Of University Muhammadiyah Gresik, june, 2019.

Abstract

This study aims to test the Influence of Trading Volume Activity to Bid Ask Spread Mediated Through Stock Prices On Jakarta Islamic Index Companies 2016-2018 Period. The number of samples used in this study were 23 companies. Analysis techniques for testing hypotheses using Partial Least Square (PLS). The results of this study indicate that Trading Volume Activity (TVA) is positive and does not have a significant effect on Stock Price (SP), positive Trading Volume Activity (TVA) and does not have a significant effect on Bid Ask Spread (BAS), negative Stock Price and a significant effect on Bid Ask Spread (BAS), and Stock Price (SP) are not able to mediate between Trading Volume Activity with Bid Ask Spread.

Keywords: Trading Volume Activity, Stock Price, Bid Ask Spread