

ABSTRAK

Bob Suryoatmojo, 2019: Pengaruh Arus Kas Perusahaan, Dividen, dan Nilai Tambah Ekonomis Terhadap Volume Perdagangan Saham. Universitas Negeri Jakarta

Penelitian ini bertujuan untuk menguji pengaruh antara arus kas operasi, arus kas investasi, arus kas pendanaan, dividen, dan nilai tambah ekonomis terhadap volume perdagangan saham. Penelitian ini menggunakan data sekunder dengan populasi perusahaan sektor manufaktur yang terdaftar di Bursa Efek Indonesia periode 2015-2017. Melalui teknik *purposive sampling* terpilih 64 sampel selama 3 tahun yang diolah dengan analisis regresi data panel menggunakan Eviews 10.

Berdasarkan uji hasil analisis regresi data panel yang telah dilakukan, dapat disimpulkan bahwa arus kas operasi berpengaruh positif terhadap volume perdagangan saham, Arus kas investasi, arus kas pendanaan, *dividend payout ratio*, dan *economic value added* tidak berpengaruh terhadap volume perdagangan saham. Variabel independen dalam penelitian ini mampu memberikan penjelasan sebesar 15,04% terhadap volume perdagangan saham sebagai variabel dependen.

Kata Kunci: *Arus Kas Operasi, Arus Kas Investasi, Arus Kas Pendanaan, Dividend Payout Ratio, Economic Value Added, dan Volume Perdagangan Saham.*

ABSTRACT

Bob Suryoatmojo, 2019: *The Influence of Firm Cash Flow, Dividend, and Economic Value Added on Stock Trading Volume.* Universitas Negeri Jakarta

This study aims to examine the influence of operating cash flows, investing cash flows, financing cash flows, dividends, and economic value added on stock trading volume. This study uses secondary data with the population of manufacturing companies listed on the Indonesia Stock Exchange for the period 2015-2017. Through purposive sampling technique taken 67 samples for 3 years which were processed by regression data panel analysis using Eviews 10.

From the analysis performed in this research, it can be concluded that operating cash flow has positive significant effect on stock trading volume. Investing cash flow, financing cash flow, dividend payout ratio, and economic value added has no significant effect on stock trading volume. Independent variable in this research are able to explain of 15.04% to stock trading volume as the dependent variable.

Keywords: *Operating Cash Flow, Investing Cash Flow, Financing Cash Flow, Dividend Payout Ratio, Economic Value Added, and Stock Trading Volume.*