# ABSTRAK

**Pengaruh Frekuensi Perdagangan, Debt To Equity Ratio, Kapitalisasi Pasar, Dan Trading Day Terhadap Return Saham Pada Perusahaan Industri Media Dan Entertainment Yang Terdaftar Di Bursa Efek Indonesia Periode 2021-2023**

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## ABSTRAK

Pasar modal memiliki peran penting bagi perekonomian suatu negara (dana perusahaan dan alternatif investasi bagi masyarakat). Salah satu indikator penting dalam pasar modal adalah *return* saham. Faktor- faktor fluktuasi *return* saham (frekuensi perdagangan, *Debt To Equity Ratio*, kapitalisasi pasar, dan *trading day*) Pada penelitian terdahulu terdapat inkonsistensi penelitian. Tujuan penelitian ini untuk mengetahui pengaruh parsial dan simultan variable-variabel yang mempengaruhi *return* saham. Desain penelitian menggunakan metode deskriptif yang memiliki sifat kuantitatif. Jumlah sampel yakni 11 sampel, dengan teknik *purposive Sampling*. Analisa menggunakan regresi linier berganda. Hasil penelitian dapat dilihat hasil analisis uji parsial diperoleh t hitung untuk; a.) koefisien variabel frekuensi perdagangan adalah -1,098 < t tabel 1,943 dan nilai signifikasi 0,314 > 0,05; b.) koefisien variabel Debt To Equity Ratio adalah 2,259 > t tabel 1,943 dan nilai signifikasi 0,035 < 0,05; c.) koefisien variabel kapitalisasi pasar adalah 6,263 > t tabel 1,943 dan nilai signifikasi 0,001 < 0,05; d.) koefisien variabel *trading day* adalah -1,774 < t tabel 1,943 dan nilai signifikasi 0,126 > 0,05; dan e.) nilai F hitung diperoleh sebesar 11,637 sedangkan nilai F tabel yang digunakan adalah 5,19. Hal ini menunjukan bahwa nilai F hitung > F tabel yaitu 13.386 > 5,19. Sehingga secara parsial variabel DER dan kapitalisasi pasar berpengaruh sedangkan variabel frekuensi perdaganganh dan *trading day* tidak berpengaruh. Sedangkan secara simultan variabel independent berpengaruh terhadap variabel dependen.

***Kata Kunci:*** ***Frekuensi Perdagangan, Debt To Equity Ratio, Kapitalisasi Pasar, Trading Day, dan Return Saham***

# The Influence of Trading Frequency, Debt to Equity Ratio, Market Capitalization, and Trading Day on Stock Returns in Media and Entertainment Companies Listed on the Indonesia Stock Exchange for the 2021-2023 Period

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## ABSTRACT

*The capital market has an important role for a country's economy (corporate funds and investment alternatives for the community). One important indicator in the capital market is stock returns. Factors of stock return fluctuations (trading frequency, Debt To Equity Ratio, market capitalization, and trading day) In previous studies there were research inconsistencies. The purpose of this study was to determine the partial and simultaneous effects of variables that affect stock returns. The research design used a descriptive method that has quantitative properties. The number of samples was 11 samples, with a purposive sampling technique. The analysis used multiple linear regression. The results of the study can be seen from the results of the partial test analysis obtained t count for; a.) the coefficient of the trading frequency variable is -1.098 <t table 1.943 and a significance value of 0.314> 0.05; b.) the coefficient of the Debt To Equity Ratio variable is 2.259> t table 1.943 and a significance value of 0.035 <0.05; c.) the coefficient of the market capitalization variable is 6.263 > t table 1.943 and the significance value is 0.001 < 0.05; d.) the coefficient of the trading day variable is -1.774 < t table 1.943 and the significance value is 0.126 > 0.05; and e.) the calculated F value is 11.637 while the F table value used is 5.19. This shows that the calculated F value > F table is 13.386 > 5.19. So that partially the DER and market capitalization variables have an effect while the trading frequency and trading power variables have no effect. While simultaneously the independent variables have an effect on the dependent variable*

***Key Word:*** ***Trading Frequency, Debt To Equity Ratio, Market Capitalization, Trading Day, and Stock Returns***