ABSTRACT

THE ANALYSIS OF PERFORMANCE OF STOCK EXCHANGE AND ITS IMPACTS ON THE SHARES PRICES OF THE PROPERTY INDUSTRY SECTOR LISTED ON THE INDONESIAN STOCK EXCHANGE (IDX)

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One of the industry sectors which undergoes positive progress is the property industry sector and real estate. However, during the research period, there was a decrease indicating that the sector was in the unfavorable condition so that the investors were not interested. The factors influencing the stock price were the trade volume and Price Earning Ratio (PER).

To know the progress of the stock trade volume towards the stock price of the industry property sector companies listed in Indonesia Stock Exchange (IDX). To know the progress of Price Earning Ratio (PER) towards the property industry sector companies listed on IDX, and to know the progress of stock trade volume, and Price Earning Ratio (PER) influencing altogether towards industry of property sector companies listed in IDX.

The sample of research was the stock listing in 2006 up to 2011 period and which fulfilled the criteria as samples of 19 issuers.

The result of regression test shows that there is a positive influence between the stock trade volume towards stock price with the significant value of $0.002 < 0.05$. There is no positive influence between PER towards the Stock Price with the significant value of $0.979 > 0.05$.

There is positive influence between Stock Trade Volume towards the Stock Price. There is no positive influence between PER towards the Stock Price.

**Key words**: Stock Price, Stock Trading Volume, PER.