ANALISIS ANOMALI HARI PERDAGANGAN PADA *RETURN* SAHAM : PENGUJIAN *MONDAY EFFECT* PADA EMITEN LQ-45 DI BURSA EFEK INDONESIA

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ABSTRAK

Penelitian ini dilakukan untuk menganalisis anomali hari perdagangan *Monday Effect*, *Week Four Effec*t, dan *Rogalsky Effect* pada *return* saham emiten LQ-45 di Bursa Efek Indonesia.

Populasi yang digunakan dalam penelitian ini adalah perusahaan yang masuk dalam Indeks LQ-45 selama Januari s.d Desember 2010. Pengambilan sampel menggunakan metode *purposive sampling*,yaitu berdasarkan konsistensi 39 emiten. Metode analisis yang digunakan adalah analisis deskriptif, analisis of varian (ANOVA), dan *Independent sample* t_{test}.

Hasil penelitian menunjukkan bahwa tidak terjadi fenomena *Monday Effect*, *Week Four Effect*, dan *Rogalsky Effect* pada *return* saham LQ-45 selama tahun 2010.

Kata Kunci : *Return* Saham, *Monday Effect*, *Week Four Effect* dan *Rogalsky Effect*.

ANALYSIS ANOMALIES ON DAY TRADING STOCK RETURN : EXAMINATION THE MONDAY EFFECT IN COMPANY LQ-45 LISTED INDONESIA STOCK EXCHANGE

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ABSTRACT

This study conducted to examine the effect of earning management and the express of good corporate governance concerning return of share

The population used in this company that entered the LQ-45 Index during January to December 2010. Data collection used purposive sampling method that is based on the consistency of 39 issuers. Data analysis methods used in this study is descriptive analysis, analysis of variance (ANOVA), and Independent Sample t_{test}.

The results of this study showed that there was no the phenomenon of The Monday Effect, Week Four Effect, and Rogalsky Effect on stock return LQ-45 during 2010.

Keywords : Stock return, Monday Effect, Week Four Effect and Rogalsky Effect.