

ABSTRAK

Penelitian ini bertujuan untuk menggali pengaruh *trading volume activity* dan *earning quality* terhadap *stock return volatillity* dengan *corporate reputation* sebagai variabel moderasi pada perusahaan *consume non-cyclicals* yang terdaftar di Bursa Efek Indonesia (BEI) periode 2017-2021. Berdasarkan hasil pengolahan SEM-PLS terdapat empat hasil utama dalam penelitian ini yaitu (1) *Trading volume activity* berpengaruh positif terhadap *stock return volatillity*, (2) *Earning quality* berpengaruh negatif terhadap *stock return volatillity*, (3) *Corporate reputation* meningkatkan pengaruh positif *trading volume activity* terhadap *stock return volatillity*, dan (4) *Corporate reputation* menurunkan pengaruh negatif *earning quality* terhadap *stock return volatillity*.

Kata Kunci : *trading volume activity, earning quality, stock return volatillity, corporate reputation*

ABSTRACT

This study aims to explore the effect of trading volume activity and earning quality on stock return volatility with corporate reputation as a moderating variable in consuming non-cyclicals companies listed on the Indonesia Stock Exchange (IDX) for the 2017-2021 period. Based on the results of SEM-PLS processing, there are four main results in this study, namely (1) Trading volume activity has a positive effect on stock return volatility, (2) Earning quality has a negative effect on stock return volatility, (3) Corporate reputation increases the positive effect of trading volume activity on stock return volatility, and (4) Corporate reputation reduces the negative effect of earning quality on stock return volatility.

Keywords: *trading volume activity, earning quality, stock return volatility, corporate reputation*