

Pengaruh harga saham, volatilitas return, volume perdagangan, frekuensi perdagangan, dan market capitalization terhadap bid-ask spread = The influence of stocks price, return volatility, trading volume, trading frequency, and market capitalization on bid-ask spreads

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Abstrak

ABSTRAK

Penelitian ini menguji pengaruh harga saham, volatilitas return, volume perdagangan, frekuensi perdagangan, market capitalization, dan dummy LQ-45 terhadap bid-ask spreads. Sampel penelitian ini adalah 126 perusahaan yang terdaftar di Bursa Efek Indonesia pada tahun 2015. Temuan penelitian ini menunjukkan harga saham dan volume perdagangan berpengaruh negatif terhadap bid-ask spreads, volatilitas return dan market capitalization berpengaruh positif terhadap bid-ask spreads, sedangkan frekuensi perdagangan sebagai variabel penambah dari penulis dan dummy LQ-45 tidak berpengaruh signifikan terhadap bid-ask spreads.

ABSTRACT

This study examines the influence of stocks price, volatility return, trading volume, trading frequency, market capitalization, and dummy LQ 45 to bid ask spreads. This study uses 126 of firm stocks as samples which are list in Indonesia Stock Exchange in 2015. I find in this study are stocks prices and trading volume have negative impact on bid ask spreads, volatility return and market capitalization have positive impact on bid ask spreads, however trading frequency as an additional variable that I add and dummy LQ 45 have no influence on bid ask spreads.