

ABSTRACT

A Thesis is called “Analysis of the Influence of Trade, Momentum, Firm and Market Characteristics Factors Against Stock Return. This study aims to scrutinize the influence of Bid-ask spread, Turnover, Volatility, Overnight Return, CTC 3 month (Previous 3 month), Firm size, and Book to Market against Return of Stock Return. Take a sample of this research manufacturing companies listed on the Indonesia stock exchange 2009 until 2012. A total of samples to be taken is 42 manufacturing concern.

In this research the regression model used had escaped from four test, test normality assumption, namely classic mutikolinearitas, autokorelasi, and heterokedasdisitas. All independent variable that exist in this test in the dependent variable to simultan. Independent variable in this study describes a number of 33,5% of the dependent variable explained by 66,5% while the other factors.

In this research result obtained that is, there was no influence significantly volatility, Book to Market, Turnover, Bid-ask spread, Firm size and Overnight Return to stock return. And there is a positive connection between CTC 3 month (previous 3 month return) to stock return.

Keywords: Book to Market, Turnover, Bid-ask Spread, Firm Size, Overnight Return CTC 3 Month (previous 3 month return), Volatility, Stock Return