

THESIS

THE EFFECT OF MARKET VOLATILITY, ILLIQUIDITY, AND TAX AMNESTY TOWARDS STOCK RETURN IN INDONESIA

Written to fulfill one of the academic requirements
to achieve a Sarjana Manajemen Strata Satu

By:

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**STUDY PROGRAM OF MANAGEMENT
FACULTY OF ECONOMICS AND BUSINESS
UNIVERSITAS PELITA HARAPAN
TANGERANG
2019**



STATEMENT OF ORIGINALITY OF THESIS

We are students of Management Study Program, Faculty of Economics and Business, Universitas Pelita Harapan,

1. Davita Natasha Ongko (00000028716)
2. Nikita Laurence (00000022357)

Hereby we state that our thesis with the title of **“THE EFFECT OF MARKET VOLATILITY, ILLIQUIDITY, AND TAX AMNESTY TOWARDS STOCK RETURN IN INDONESIA”**

- a. Was written and completed by ourselves using research materials and/or field research, textbooks as well as journals listed in the reference section.
- b. Is not a duplicate of published thesis that was used to achieve Sarjana Manajemen from other institutions and/or Universitas Pelita Harapan, except mentioned in the parts of research report which is stated in the references.
- c. Is not a translated paper and/or parts of the books or journals that are not cited in the reference of our thesis.

If we fail to meet all of the requirements stated above, we will accept all of the academic consequences, including but not limited to the withdrawal of our Sarjana Manajemen.

Tangerang, November 27, 2019
In all sincerity,

1. Davita Natasha Ongko (00000028716)
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I/we, the undersigned,

Name - Student ID : 1. Davita Natasha Ongko
2. Nikita Laurence
3.

Faculty : Economics

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Campus Location : Tangerang

Type of Final Assignment : Thesis (S1)

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Name	(Davita Natasha Ongko)	(Nikita Laurence)	()



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THESIS APPROVAL

**THE EFFECT OF MARKET VOLATILITY, ILLIQUIDITY, AND TAX
AMNESTY TOWARDS STOCK RETURN IN INDONESIA**

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This thesis has been checked and recommended for oral thesis defense to get a Sarjana Manajemen Strata Satu, Management Study Program, Universitas Pelita Harapan, Tangerang, Banten.

Tangerang, November 27, 2019

Approved by:

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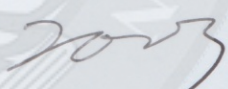

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THESIS DEFENSE COMMITTEE

A thesis defense was held on January 17, 2020 to fulfill one of the academic requirements to achieve Sarjana Manajemen Strata Satu, Faculty of Economics and Business, Management Program Study, Universitas Pelita Harapan, as follow:

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Thesis with the title **“THE EFFECT OF MARKET VOLATILITY, ILLIQUIDITY, AND TAX AMNESTY TOWARDS STOCK RETURN IN INDONESIA”** has the thesis defense committee as follows:

Name	Position	Signature
1. Dr. Kim Sung Suk, B.A., M.Sc.	,as Head of the Committee	
2. Dr. William Tjong, B.Sc., M.B.A.	,as Supervisor and Member of the Committee	
3. Rita Juliana, S.E., M.M., M.B.A.	,as Member of the Committee	