ABSTRACT

Davita Natasha Ongko (00000028716)
Nikita Laurence (00000022357)

THE EFFECT OF MARKET VOLATILITY, ILLIQUIDITY, AND TAX AMNESTY TOWARDS STOCK RETURN IN INDONESIA
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The purpose of this research is to examine and analyze how evident the relationship in market volatility and liquidity provision to stock return, also to evaluate the affliction of regulatory changes to the stock market in Indonesia. The data are taken from IDX and IHSG ranging from 2014 until 2018. Testing the relationship between variables will be determined through regression process by statistical methods. Researchers use the panel data regression in which data being measured will have cross-section along with time-series properties. And for the regression process, analysts use the random effect of panel data resulting in significant and consistent outcomes.

From the result of this research, analysts can prove that there is a significant effect of stock return with market volatility, illiquidity, along with the influence of tax amnesty implementation.

Keywords: *Relationship, Illiquidity, Market Volatility, Stock Return, Tax Amnesty*
References: 26 (1986-2018)