

***Impact of Past Return, Turnover, Volatility, Bid-Ask  
Spread On Disposition Effect***

**(Evidence on Small Capital Stock Listed in Indonesian Stock Exchange in 2016-  
2020)**



**BACHELOR THESIS**

Proposed as one of the requirements to complete the Undergraduate Program (S1) at  
the Undergraduate Program at the Faculty of Economics & Business in Universitas  
Diponegoro

By:

**ARIQ KHIZAM SHALAHUDDIN**

**NIM. 12010117190224**

**MANAGEMENT  
FACULTY OF ECONOMICS AND BUSINESS  
UNIVERSITAS DIPONEGORO  
2022**