ABSTRACT

This study aims to analyze the effect of price volatility, earning per share, stock liquidity, firm size, and momentum overnight of stock return. The population of this research is a company listed on Indeks LQ 45 the Indonesia Stock Exchange during 2009-2013. Sample determination uses the methodof purpose sampling, the sample is taken fron 21 different companies. The types of data used are secondary data in the form of panel data of documentation and the method of literary review. The analytical tool used is pooled regression.

In this research the regression model used had escaped from four test,test normality assumption, namely classic multikolonearitas, autokorelasi, and heteroskedasdisitas. All independent variable in this exist in this test in the dependent variable to simultan. Independent variable in this study describes a number of 26,7% of the dependen variable explained by 73,3% while the other factors.

This study finds that price volatility, earning per share, and momentum overnight has a positive significant effect on stock return. However, stock liquidity and size firm does not have a significant effect on stock return.

Keywords : Stock Return, Price Volatility, Earning per share, Stock Liquidity, Firm Size, Momentum overnight