

## **ABSTRACT**

*This study aims to analyze the factors that influence the stock price volatility in the capital market. The independent variables of this study include foreign ownership, institutional ownership, trading volume, trading frequency and order imbalance. Meanwhile, the dependent variable of this study is stock price volatility.*

*This research used secondary data and the population of this study was 575 non-financial firms listed on Indonesian Stock Exchange in the period of 2016-2018. There were 129 non-financial firms obtained as the sample of this study using purposive sampling method. The analytical method used in this study is multiple linear regression analysis.*

*The results illustrated that there was a significant positive effect on the variables of foreign ownership, trading volume and trading frequency. Otherwise, institutional ownership and order imbalance has no significant influences on stock price volatility.*

*Keywords: stock price volatility, foreign ownership, institutional ownership, trading volume, trading frequency, order imbalance*