Yosi Firda Rahmadani, 15311071, Pengaruh *Stock Price, Trading Volume Activity, Return* Saham Dan Frekuensi Perdagangan Terhadap *Bid Ask Spread* Pada Perusahaan LQ45, Manajemen, Fakultas Ekonomi dan Bisnis, Universitas Muhammadiyah Gresik. 2018

Abstraksi

Penelitian ini bertujuan untuk melakukan pengujian pengaruh *stock price, trading volume activity, return* saham dan frekuensi perdagangan terhadap *bid ask spread* pada perusahaan LQ45. Penentuan sampel penelitian yang berjumlah 42 perusahaan dilakukan menggunakan metode *purposive sampling.* Sedangkan untuk pengujian hipotesis dan instrument penelitian menggunakan alat analisis regresi linear berganda SPSS 20.0. Hasil penelitian membuktikan memperlihatkan terbukti tidak ada satu-pun variabel bebas yang mampu menjelaskan variabel terikat.

Kata kunci : *Stock Price*, *Trading Volume Activity*, *Return* Saham, Frekuensi Perdagangan, *Bid Ask Spread*

Yosi Firda Rahmadani, 15311071, The Effect of Stock Prices, Trading Volume Activities, Stock Returns and Trading Frequency of The Bid Ask Spread Of LQ45 company, Management, Faculty of Economics and Business, University of Muhammadiyah Gresik. 2018

Abstraction

The purpose of this study was to to examine the effect of stock prices, trading volume activities, stock returns and trading frequency of the bid ask spread of LQ45 company. Determination of the study sample consist of 42 companies conducted using purposive sampling method. As for hypothesis testing and research instruments using multiple linear regression analysis SPSS 20.0. Result of this study prove that all of the independent variable does not affect the bid ask spread.

Key word : *Stock Price, Trading Volume Activity, Stock Return, Trading Frequency, Bid Ask Spread*