ABSTRACT

THE IMPLEMENTATION OF BID ASK SPREAD, TRADING VOLUME AND MARKET VALUE TOWARDS PERIODS OF OWNERSHIP SHARES (HOLDING PERIOD) (Studies On The Company Recorded In Index Business-27 The Periods 2012-2014)

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The purpose of this research is to know the effect of bid ask spread, trading volume and market value towards holding period. The technique sampling of this research is using purposive sampling method and obtained twenty one companies that was recorded in index Business-27. Data analysis technique that used is multiple regression panel data models and using instrument analysis program Eviews 7. Based on result of test-t (partial) indicating that variable bid ask spread not effect and have the positive relationships towards holding period, variable trading volume effect and have the negative relationships towards holding period and variable market value not effect and have the negative relationships towards holding period. Based on result of test F (simultaneous) indicating that variable bid ask spread, trading volume and market value have effect towards holding period.

Keywords: Bid Ask Spread, Holding Period, Market Value and Trading Volume