

ABSTRAK

PENGARUH *BID ASK SPREAD*, *MARKET VALUE*, DAN *RETURN* SAHAM TERHADAP *HOLDING PERIOD* SAHAM BIASA (Survei pada Perusahaan yang terdaftar di Indeks LQ45 Periode 2021)

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Penelitian ini bertujuan untuk mengetahui kondisi *Bid Ask Spread*, *Market Value* dan *Return* Saham, pengaruh *Bid Ask Spread*, *Market Value* dan *Return* Saham terhadap *Holding Period* Saham secara parsial, dan pengaruh *Bid Ask Spread*, *Market Value* dan *Return* Saham terhadap *Holding Period* Saham secara simultan. Populasi dalam penelitian ini adalah Perusahaan yang terdaftar di Indeks LQ45 Periode 2021. Metode pengambilan sampel menggunakan teknik *purposive sampling* dengan beberapa kriteria sehingga diperoleh sampel final sebanyak tiga puluh delapan (38) perusahaan dengan periode triwulan 1-4 tahun 2021 sebagai sampel. Metode penelitian dalam penelitian ini menggunakan analisis deskriptif dengan pendekatan kuantitatif dan menggunakan data sekunder. Teknik analisis data yang digunakan adalah analisis regresi data panel dengan alat bantu *software* Eviews 12. Hasil penelitian ini menunjukkan bahwa *Bid Ask Spread* cenderung mengalami penurunan, *Market Value* dan *Return* Saham berfluktuasi mengalami penurunan dan kenaikan, dan *Holding Period* mengalami kenaikan, secara parsial *Bid Ask Spread* berpengaruh positif dan signifikan terhadap *Holding Period*, *Market Value* berpengaruh positif dan tidak signifikan terhadap *Holding Period*, dan *Return Saham* berpengaruh positif dan signifikan terhadap *Holding Period*. Secara Simultan *Bid Ask Spread*, *Market Value* dan *Return* Saham berpengaruh signifikan terhadap *Holding Period*.

Kata kunci: *Holding Period*, *Bid Ask Spread*, *Market Value*, *Return Saham*.

ABSTRACT

THE EFFECT OF BID ASK SPREAD, MARKET VALUE, AND STOCK RETURN ON HOLDING PERIOD OF COMMON STOCK (Survey on Companies listed in the LQ45 Index for the 2021 Period)

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This study aims to determine the condition of Bid Ask Spread, Market Value, Stock Return and Stock Holding Period, the effect of Bid Ask Spread, Market Value and Stock Return on Stock Holding Period partially, and the effect of Bid Ask Spread, Market Value and Stock Return on Stock Holding Period simultaneously. The population in this study is Companies listed in the LQ45 Index for the 2021 Period. The sampling method uses purposive sampling techniques with several criteria so that a final sample of thirty-eight (38) companies with a quarter period of 1-4 years 2021 is obtained as a sample. The research method in this study uses descriptive analysis with a quantitative approach and uses secondary data. The data analysis technique used is panel data regression analysis with Eviews 12 software tools. The results of this study show that the Bid Ask Spread tends to decrease, the Market Value and Stock Return fluctuate and increase, and the Holding Period Increases, partially the Bid Ask Spread has a positive and significant effect on the Holding Period, Market Value has a positive and insignificant effect on the Holding Period, and Stock Return has a positive and significant effect on the Holding Period. Simultaneously Bid Ask Spread, Market Value and Stock Return have a significant effect on the Holding Period.

Keywords: Holding Period, Bid Ask Spread, Market Value, Stock Return.