

## ABSTRAK

Rahman, Abd. 2024 : Pengaruh *Bid-Ask Spread, Earning Per Share, Market Value, Return On Asset, Return Saham* dan *Risk Of Return* terhadap *Holding Period* saham pada perusahaan BUMN yang terdaftar di Bursa Efek Indonesia periode 2019-2023.

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*Holding period* adalah rata-rata panjangnya waktu investor dalam menahan sahamnya selama periode waktu tertentu. Penelitian ini bertujuan untuk mengetahui pengaruh dari *bid-ask spread, earning per share, market value, return on asset, return saham* dan *risk of return* terhadap *holding period* saham pada perusahaan BUMN yang terdaftar di Bursa Efek Indonesia periode 2019-2023. Metode penentuan sampel yang digunakan dalam penelitian ini yaitu menggunakan teknik purposive sampling dimana diperoleh 11 perusahaan yang sesuai kriteria dengan periode penelitian selama 5 tahun sehingga data yang digunakan yaitu sebanyak 55 data. Teknik analisis yang digunakan dalam penelitian ini adalah analisis regresi berganda. Hasil dari penelitian ini menunjukkan bahwa variabel *return on asset, return saham, dan risk of return* secara parsial mempengaruhi *holding period*, sedangkan *bid-ask spread, earning per share* dan *market value* secara parsial tidak bisa mempengaruhi *holding period*.

### **Kata Kunci**

: *Holding Period, Bid-Ask Spread, Earning Per Share, Market Value, Return On Asset, Return Saham, dan Risk Of Return.*

## ABSTRACT

Rahman, Abd. 2024: The Effect of *Bid-Ask Spread, Earning Per Share, Market Value, Return On Asset, Stock Return and Risk Of Return* on the *Holding Period* of Shares in State-Owned Companies Listed on the Indonesia Stock Exchange for the 2019-2023 Period.

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*Holding period* is the average length of time an investor holds their shares over a period of time. This study aims to determine the influence of *bid-ask spread, earning per share, market value, return on asset, share return* and *risk of return* on the *stock holding period* in state-owned companies listed on the Indonesia Stock Exchange for the 2019-2023 period. The method of determining the sample used in this study is using the purposive sampling technique where 11 companies were obtained that met the criteria with a research period of 5 years so that the data used was 55 data. The analysis technique used in this study is multiple regression analysis. The results of this study show that the variables of *return on asset, stock return, and risk of return* partially affect the holding period, while *bid-ask spread, earning per share, and market value* partially cannot affect the holding period.

### Keywords

: *Holding Period, Bid-Ask Spread, Earning Per Share, Market Value, Return On Asset, Return on Shares, and Risk Of Return.*