

ABSTRAK

Alimin Chandra (01619170081)

DETERMINAN HARGA SAHAM PADA HARI PERDAGANGAN PERDANA DI BURSA EFEK INDONESIA PERIODE 2011 -2018

(xi, 47 halaman, 10 tabel)

Penelitian ini dilakukan untuk mengetahui indikator dari Harga perdagangan saham perdana di pasar bursa saham Indonesia. Penelitian ini menganalisa apakah ada hubungan yang signifikan baik dari kinerja penawaran perdana (OVIP) yang diwakili oleh nilai kapitalisasi pasar pada hari *IPO*, maupun kinerja harga saham pada perdagangan perdana (OV) oleh 10 (sepuluh) indikator, yaitu pendapatan, penjualan, *Book value*, *gross proceed to total asset*, *industry*, *prestigious underwriter*, *growth* dan faktor dikotomi *hot & cold 3 months moving average*. Penelitian ini menggunakan data seluruh perusahaan terdaftar dalam Bursa Efek Indonesia selama periode 2011 - 2018, dengan total observasi sebanyak 199 perusahaan.

Hasil penelitian ini menyatakan bahwa terdapat hubungan yang signifikan baik dari kinerja penawaran perdana (OVIP) yang diwakili oleh nilai kapitalisasi pasar pada hari *IPO*, maupun kinerja harga saham pada perdagangan perdana (OV).

Reference : 15 (1970 – 2017)

Kata Kunci : Determinan, *Financial Behavior*, *IPO*

ABSTRACT

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DETERMINANT OF STOCK PRICE ON INITIAL PUBLIC OFFERING IN INDONESIA STOCK EXCHANGE PERIOD 2011 -2018

(xi, 47 pages, 10 tables)

This study was conducted to determine the indicators of the initial stock trading price on the Indonesian stock exchange market. This study analyzes whether there is a significant relationship between the performance of the initial offering (OVIP) represented by the market capitalization value on the day of the IPO, as well as the performance of the stock price on the initial trade (OV) by 10 (ten) indicators, namely income, sales, book value, gross proceeds to total assets, industry, prestigious underwriters, growth and factors of dichotomy hot & cold 3 months moving average. This study uses data of all companies listed on the Indonesia Stock Exchange during the period 2011 - 2018, with a total observation of 199 companies.

The results of this study state that there is a significant relationship both from the performance of the initial offering (OVIP) represented by the market capitalization value on the day of the IPO, as well as the performance of the stock price on the initial trade (OV).

Reference : 15 (1970 – 2017)

Kata Kunci : Determinan, Financial Behavior, IPO