

Analisis kepemilikan saham asing di sektor properti pada pasar modal indonesia tahun 2008-2014 = Analysis of foreign equity ownership in the property sector in indonesia stock exchange year 2008-2014 / Ganesanda Tikuallo R

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Abstrak

[ABSTRAK

Penelitian ini menganalisis kepemilikan saham investor asing serta investor domestic dalam sektor properti di Bursa Efek Indonesia, tahun 2008-2014. Dalam periode penelitian ini, jumlah kepemilikan saham investor asing di sektor properti bergerak menurun dan cenderung stagnan. Penelitian ini menggunakan metode uji regresi linear berganda untuk melihat faktor-faktor yang mempengaruhi kepemilikan saham asing di sektor properti. Variabel yang digunakan adalah persentase kepemilikan saham asing dan domestic di sektor properti sebagai variabel terikat, dan persentasi kepemilikan asing dan kepemilikan domestik pada periode sebelumnya, size (market capitalization), return saham, IHS sektoral serta IHS sebagai variabel bebas. Analisis yang sama juga dilakukan kepada kepemilikan domestik dengan tujuan untuk mendapatkan perbandingan dengan kepemilikan asing. Hasil penelitian menyatakan bahwa kepemilikan saham pada periode sebelumnya dan ukuran perusahaan (size) mempengaruhi porsi kepemilikan saham asing dan domestik di sektor properti. Tetapi, variabel ukuran perusahaan (size) mempengaruhi kepemilikan saham domestik secara negatif di sektor properti.

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ABSTRACT

This research analyzed foreign equity ownership and domestic equity ownership in the property sector, listed at the Indonesia Stock Exchange, year 2008-2014. During the research period, it was found that the foreign equity ownership in the property sector decreased and stagnated. This research used double linear regression method to analyse the which factors influence the foreign equity ownership in the property sector. This research uses variables as follows: foreign equity ownership percentage in the property sector as dependent variable, and foreign ownership at previous period, size (market capitalization), stock return, property sector stock return and market return as independent variable. The same analysis was conducted for the purpose of comparing the result with foreign equity ownership. Result of research stated that the stock ownership at previous period and size of the company influenced foreign stock in the property sector. However, domestic stock ownership is negatively influenced by size of the company in the property sector., This research analyzed foreign equity ownership and domestic equity

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