



The 1ST UNICEB 2017

Garuda Plaza Hotel Medan, December 12th 2017



FACTORS AFFECTING THE RETURN STOCKS TO THE BANKING EMITEN LISTED IN INDONESIA STOCK EXCHANGE

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ABSTRACT

The purpose of this study is to determine the factors - factors that affect the stock return either simultaneously or partially on the banking companies listed on the Indonesia Stock Exchange in the period 2011-2015. The population in this study is a floating company listed on the Indonesia Stock Exchange (IDX) 2011 -2015 period. This study used the whole population to be a research sample (census research) that is 24 samples with span of time for 5 consecutive years so that total observation 120. The result of this test proves that factors influencing stock return like profitability, liquidity, solvability and value the market simultaneously have a positive effect on stock return, while partially liquidity, profitability and sophistication have no significant effect on stock return.

Keywords: *Profitability (ROA), liquidity (CR), solvability (DER), market value (PER),*

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