

Paper-SH- 012: The Influence of Fundamental Factors of Stock Return at Banking sectors in Indonesia

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ABSTRACT

The objective of this research is to examining the influence of Capital Adequacy Ratio (CAR), Price Earning Ratio (PER), Return On Assets (ROA) and Earning Per Share (EPS) on stock returns of banking companies that listed IDX at period 2008-2012. This reserach was taken because there are still different finding among the research topics study with previous studies. This research was conducted using secondary data. Sampling technique used was purposive sampling. The methods used for analysis were multiple regression model. The Result of research indicates that in partial PER significantly influence stock returns meanwhile CAR, ROA and EPS have no significant effect on stock returns. The CAR, PER, ROA and EPS haven't a significant effect on stock returns simultaneously.

Keywords: fundamental factors, CAR, PER, ROA, EPS, banking sector, stock return