ABSTRACT

IMPLICATION OF STATEMENT OF CASH FLOWS'S COMPONENT, GROSS PROFIT, AND SIZE OF COMPANY ON EXPECTED RETURN OF STOCK (Study on Company Listing In Jakarta Islamic Index Period 2011-2013)

by

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The purpose of this study is to know the effect of statement of cash flows's component, gross profit and size of company on expected return of stock in company that listing in Jakarta Islamic Index period 2011-2013. The type of this study is explanatory research, that is to test hypothesis. The technique used in sampling is purposive sampling. The result of this research showed that the correlation value among variables categorized in lowest category, on influence test of statement of cash flows's component on expected return of stock partially had significant effect on expected return of capital with all of the three components had a positive relationship. In addition, size of company on expected return of stock partially had a significant effect in which size of company had a negative relationship. Meanwhile gross profit has a negative relationship. Simultaneously statement of cash flows's component, gross profit and size of company influenced significantly on expected return of stock.

Keyword: Statement of cash flows's component, Gross Profit, size of Company, and Expected Return of Stock.