

ABSTRAK

Eka Septia Putri, *Pengaruh Laporan Arus Kas, Laba Bersih Dan Size Perusahaan Terhadap Expected Return Saham Di Indonesia*, **Dibawah Bimbingan: Alexander Anggono, SE., MSAk., Ak., CA.**

Tujuan penelitian ini untuk mengetahui apakah laporan arus kas, laba bersih dan size perusahaan dapat berpengaruh secara parsial terhadap *expected return* saham di Indonesia, untuk mengetahui apakah laporan arus kas, laba bersih dan size perusahaan dapat berpengaruh secara simultan terhadap *expected return* saham di Indonesi.

Jenis penelitian ini adalah penelitian kuantitatif, dengan menggunakan prosedur dokumentasi dan sampel penelitian dilakukan secara *purposive sampling* dengan menggunakan teknik analisis data dengan analisa regresi linear berganda (*multiple linear regression analysis*).

Hasil penelitian ini adalah 1) bahwa arus kas operasi (X_1) berperangaruh signifikan secara parsial terhadap *expected return* saham (Y) di Indonesia. 2) bahwa laba bersih (X_2) berpengaruh signifikan secara parsial terhadap *expected return* (Y) di Indonesia. 3) bahwa size perusahaan (X_3) berpengaruh signifikan secara parsial terhadap *expected return* (Y) di Indonesia. 4) bahwa arus kas operasi (X_1), laba bersih (X_2) dan size perusahaan (X_3) berpengaruh secara signifikan secara simultan terhadap *expected return* saham (Y) di Indonesia.

Kata kunci : Laporan Arus Kas, Laba Bersih, Size Perusahaan, *Expected Return* saham.

ABSTRACT

Eka Septia Putri, *The Effect of Cash Flow Reports, Net Profit and Company Size for the Expected Return of Shares in Indonesia*, **Under Guidance: Alexander Anggono, SE., MSAk., Ak., CA.**

The purpose of this research was determine whether the report of cash flows, net profit and company size could partially influence for the expected return of shares in Indonesia, to determine whether the statements of cash flows, net income and company size can affect simultaneously on the expected return of the stocks in Indonesia.

This type of this research was quantitative research which used the documentation procedure and the sample of this research was carried out by purposive sampling used data anaysis techniques of multiple linear regression analysis.

The result of this research were 1) that the operating cash flow (X1) had partial significant influence of the expected return of shares in Indonesia (Y). 2) that net income (X2) had partial significant influence on the expected return of shares in Indonesia (Y). 3) That company size (X3) had partially significant influence on the expected retun of shares in Indonesia (Y). 4) that the operating cash flow (X1), net income (X2) and company size (X3) had significant influence simultaneously on the expected return of shares in Indonesia (Y).

Keyword : Cash flow report, net profit, company size, expected return.