ABSTRACT

The progress of a country can be seen from the development of the capital market, because the capital market plays an important role in transforming and advancing the economy of a country so that it grows and develops. The Indonesia Stock Exchange (IDX) is a stock trading place or capital market transaction for various types of companies in Indonesia.

In 2020, the Indonesian and global stock markets crashed. This was caused by the breaking of the economic chain due to the Covid-19 pandemic. However, stocks in the financial sector only experienced a slight decline at the end of 2020, this is a benchmark that the financial sector is able to improve performance very quickly and is good in economic recovery.

The purpose of this study is to find out the problems of Trading Frequency, Trading Volume Activity, Capitalization Value, and Share Prices on Stock Returns in Banking Companies in the LQ45 Index for the period July 2022 - January 2023 during the Pandemic on the Indonesia Stock Exchange (IDX) and to find out the Frequency Trading, Trading Volume Activity, Capitalization Value, and Stock Prices have a significant simultaneous and partial effect on Stock Returns in Banking Companies in the LQ45 Index for the period July 2022 - January 2023 during the Pandemic period on the Indonesia Stock Exchange (IDX).

The data used is secondary data with data from seven banking companies counting the first cases of Covid-19 in March 2020 - December 2022 for 34 months. This research uses quantitative methods with descriptive and verification research types.

The results of the study show that Trading Volume and Capitalization Value have a significant effect on Stock Returns, Trading Frequency and Stock Prices have no significant effect on Stock Returns. While the simultaneous results show that trading frequency, trading volume, capitalization value and stock prices have a significant effect on stock returns.

Keywords: *Trading Frequency, Trading Volume Activity, Capitalization Value, Stock Price, Stock Return.*