PENGARUH *ECONOMIC VALUE ADDED* (EVA) TERHADAP *EXPECTED RETURN* SAHAM DENGAN ROA SEBAGAI VARIABEL MODERATING PADA PERUSAHAAN KATEGORI INDEKS KOMPAS 100 DI BURSA EFEK INDONESIA

Oleh :

DWI MAULANA
43208010063

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *economic value added* terhadap *expected return* saham dan mengetahui pengaruh ROA terhadap hubungan antara *economic value added* dengan *expected return* saham. Sampel perusahaan yang diteliti adalah perusahaan kategori indeks kompas 100 di Bursa Efek Indonesia sebanyak 30 perusahaan dengan periode tahun 2010.

Hasil penelitian ini menunjukkan bahwa pada tahun 2010 *economic value added* tidak mempengaruhi *expected return* saham secara signifikan dan ROA tidak dapat memperkuat hubungan antara *economic value added* dengan *expected return* saham.

Kata kunci : *Economic Value Added*, ROA, dan *Expected Return*.

ECONOMIC VALUE ADDED (EVA) TOWARD STOCKS *EXPECTED RETURN* INFLUENCE WITH ROA AS A MODERATING VARIABEL ON THE 100 COMPASS INDEXS COMPANY'S CATEGORY AT STOCK EXCHANGE INDONESIA

By :

DWI MAULANA
43208010063

ABSTRACT

The Purpose of this research is to know the influence of economic value added toward stocks expected return and knowing the influence of ROA between economic value added with stocks expected return relationship. Sample company that investigation is a company with 100 compass indexs category at stock exchange Indonesia for 30 companies on 2010 period.

The results in 2010 show that economic value added does not affect significant with the stocks expected return and ROA is unable to strengthen relationships between economic value added with stocks expected return.

Key word : *Economic Value Added*, ROA, and *Expected Return*.