

## ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh *Economic Value Added (EVA)*, *Residual Income*, *Earnings*, Beta Saham dan Makroekonomi (Nilai Tukar dan Laju Pertumbuhan Ekonomi) Terhadap *Return Saham*. Data yang digunakan dalam penelitian ini adalah data sekunder berupa laporan keuangan setiap perusahaan sampel yang dilaporkan ke BEI dari tahun 2012 – 2016 yang bersumber dari website Bursa Efek Indonesia (BEI) yaitu [www.idx.co.id](http://www.idx.co.id).

Sampel yang digunakan dalam penelitian ini sebanyak 21 perusahaan manufaktur dari 144 perusahaan yang terdaftar di Bursa Efek Indonesia (BEI) periode 2012 – 2016. Pengambilan sampel dilakukan dengan menggunakan metode *purposive sampling*. Analisis data yang digunakan dalam penelitian ini adalah analisis regresi berganda.

Hasil penelitian menyatakan bahwa *Economic Value Added (EVA)* tidak berpengaruh terhadap *Return Saham*. *Residual Income* tidak berpengaruh terhadap *Return Saham*. *Earnings* tidak berpengaruh terhadap *Return Saham*. Arus Kas Operasi tidak berpengaruh terhadap *Return Saham* Beta Saham berpengaruh terhadap *Return Saham* Nilai Tukar berpengaruh terhadap *Return Saham* dan Laju Pertumbuhan Ekonomi tidak berpengaruh terhadap *Return Saham*.

**Kata Kunci :** *Return Saham, Economic Value Added (EVA), Residual Income, Earnings, Arus Kas Operasi, Beta Saham, Nilai Tukar Dan Laju Pertumbuhan Ekonomi*

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## **ABSTRACT**

*The aim of this research to analyzed The influence of Economic value added, Residual income, Earnings, Operating Cash Flow, Beta, Rupiah exchange and Gross Domestic Product toward stock Return. The data used in this research was a secondary data in the form of financial statements from each company reported to BEI period 2012 – 2016 that resources from Indonesia Stock Exchange (BEI) website [www.idx.co.id](http://www.idx.co.id)*

*The sample was used in this research as much 21 manufacturing companies from 144 companies that listed in Indonesia Stock Exchange (BEI) period 2012 – 2016. The sampling were used purposive sampling method. Analyzed of data that used in this research was multiple regression.*

*This result indicated Economic value added has a negative and not significant impact on Stock Return. Residual Income has a negative and not significant impact on Stock Return. Earnings has a negative and not significant impact on Stock Return. Operating Cash Flow has a negative and not significant impact on Stock Return. Beta has a positive and significant impact on Stock Return. Rupiah exchange has a positive and significant impact on Stock Return. Gross Domestic Product has a negative and not significant impact on Stock Return.*

**Keywords :** *Stock Return,, Economic Value Added (EVA), Residual Income, Earnings, Operating Cash Flow, Beta, Rupiah Exchange and Gross domestic product.*

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