

## ABSTRAK

Penelitian ini bertujuan untuk menganalisa pengaruh *Economic Value Added* (EVA), *Return On Asset* (ROA), *Debt to Equity Ratio* (DER), dan *Earning Per Share* (EPS) terhadap *return* saham pada perusahaan manufaktur sektor industri barang konsumsi yang terdaftar di Bursa Efek Indonesia. Data yang diperoleh sebanyak 22 perusahaan dengan kurun waktu 2014 – 2017 dengan variabel independen : *Economic Value Added* (EVA), *Return On Asset* (ROA), *Debt to Equity Ratio* (DER), dan *Earning Per Share* (EPS) serta variabel dependen : *Return Saham*. Data yang digunakan adalah data sekunder dan metode analisis data yang digunakan adalah uji regresi linier berganda dengan uji normalitas, uji multikolinearitas, uji autokorelasi, uji heteroskedastisitas, uji koefisien determinasi, uji F dan uji t.

Hasil penelitian menunjukkan bahwa *Economic Value Added* (EVA), *Return On Asset* (ROA), *Debt to Equity Ratio* (DER), dan *Earning Per Share* (EPS) secara bersama-sama mempunyai pengaruh yang signifikan terhadap *return* saham. Sedangkan secara parsial menunjukkan bahwa variabel *Economic Value Added* (EVA) tidak berpengaruh signifikan terhadap *return* saham, variabel *Return On Asset* (ROA) berpengaruh signifikan terhadap *return* saham, variabel *Debt to Equity Ratio* (DER) berpengaruh signifikan terhadap *return* saham, variabel *Earning Per Share* (EPS) tidak berpengaruh signifikan terhadap *return* saham.

**Kata kunci :** *Return* saham, *Economic Value Added* (EVA), *Return On Asset* (ROA), *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS).

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## **ABSTRACT**

*This study aims to analyze the effect of Economic Value Added (EVA), Return On Asset (ROA), Debt to Equity Ratio (DER), and Earning Per Share (EPS) on Stock Returns on manufacture company sector industry consumer goods in Indonesian Stock Exchange. Data obtained by 22 companies in the period 2014 to 2017 with the independent variables : Economic Value Added (EVA), Return On Asset (ROA), Debt to Equity Ratio (DER), and Earning Per Share (EPS) and dependent variables : Stock Returns. The data used are secondary data and data analysis method used is multiple linear regression on test the normality test, multicollinearity test, heteroscedasticity test, autocorrelation test, coefficient determination test, F test and t test.*

*The results show that the Economic Value Added (EVA), Return On Asset (ROA), Debt to Equity Ratio (DER), and Earning Per Share (EPS) together have a significant influence on stock returns. While partially indicate that; variable Economic Value Added (EVA) had no effect on stock returns, variable Return On Asset (ROA) had effect on stock returns, variable Debt to Equity Ratio (DER) had effect on stock returns, variable Earning Per Share (EPS) had no effect on stock returns.*

**Keyword :** *Return saham, Economic Value Added (EVA), Return On Asset (ROA), Debt to Equity Ratio (DER), Earning Per Share (EPS).*

