

ABSTRACT

The purpose of this research is to examine the influence of Return On Assets, Price Earning Ratio, Economic Value Added, Managerial Ownership, Institutional Ownership to the Stock Return. This research was conducted on LQ45 non-bank companies that listed on Indonesia Stock Exchange in 2016-2017. The sample collection technique has been done by using purposive sampling. The samples used in this research are 33 companies in 2016-2017. The data analysis technique has been done by using multiple regressions analysis.

The result of this research shows that Economic Value Added has significant negative influence to Stock Return. Managerial Ownership has significant and positive influence to Stock Return. While Return On Assets, Price Earning Ratio and Institutional Ownership does not have any influence to the Stock Return.

Keywords: Stock Return, Return On Assets (ROA), Price Earning Ratio (PER), Economic Value Added (EVA), Managerial Ownership, Institutional Ownership.



ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh Return On Asset, Price Earning Ratio, Economic Value Added, Kepemilikan Manajerial, Kepemilikan Institusional terhadap Return Saham. Penelitian ini dilakukan pada perusahaan non bank LQ45 yang terdaftar di Bursa Efek Indonesia pada periode 2016 – 2017. Teknik pengambilan sampel yang digunakan pada penelitian ini adalah purposive sampling. Sampel yang digunakan sebanyak 33 perusahaan pada tahun 2016 – 2017. Teknik analisis data yang digunakan adalah analisis regresi linear berganda.

Hasil penelitian ini menunjukkan bahwa Economic Value Added berpengaruh signifikan terhadap return saham, dengan arah koefisien negatif, Kepemilikan Manajerial berpengaruh positif dan signifikan terhadap return saham. Sedangkan Return On Asset, Price Earning Ratio dan Kepemilikan Institusional tidak berpengaruh terhadap return saham.

Kata Kunci : Return Saham, *Return On Asset* (ROA), *Price Earning Ratio* (PER), *Economic Value Added* (EVA), Kepemilikan Manajerial, Kepemilikan Institusional.

