

ABSTRAK

Penelitian ini bertujuan untuk mengetahui Pengaruh Rasio Profitabilitas, *Economic Value Added* (EVA) dan *Market Value Added* (MVA) Terhadap Return Saham (Studi pada perusahaan *Food and Beverage* yang Terdaftar di BEI Periode 2017 – 2020). Populasi penelitian ini sebanyak 19 perusahaan *Food and Beverage*, sampel penelitian ini dilakukan terhadap pada perusahaan *Food and Beverage* yang Terdaftar di BEI Periode 2017 – 2020 yang berjumlah 13 perusahaan dengan menggunakan deskriptif kuantitatif dan metode analisis yang digunakan adalah analisis *Eviews 9*. Hasil penelitian menunjukkan bahwa *Return On Asset* (ROA) berpengaruh secara positif dan signifikan terhadap *Return* saham, *Economic Value Added* (EVA) berpengaruh secara negatif dan signifikan terhadap *Return* saham, *Market Value Added* (MVA) berpengaruh secara negatif dan signifikan terhadap *Return* saham.

Kata Kunci : Rasio Profitabilitas, *Economic Value Added* (EVA), *Market Value Added* (MVA), Return Saham.



ABSTRACT

This study aims to determine the Effect of Profitability Ratios, Economic Value Added (EVA) and Market Value Added (MVA) on Stock Returns (Studies on Food and Beverage Companies Listed on the Indonesia Stock Exchange for the 2017-2020 Period). The population of this study were 19 Food and Beverage companies. The sample of this research was conducted on Food and Beverage companies that were listed on the IDX for the 2017-2020 period, totaling 13 companies using quantitative descriptive and the analytical method used was Eviews 9 analysis. The results showed that Return On Assets (ROA) had a positive and positive effect on significant effect on stock returns, Economic Value Added (EVA) has a negative and significant effect on stock returns, Market Value Added (MVA) has a negative and significant effect on stock returns.

Keywords : Profitability Ratios, Economic Value Added (EVA), Market Value Added (MVA), Stock Returns.

