

ABSTRACT

This study aims to examine how much influence the Economic Value Added (EVA), Return On Investment (ROI) and Earning Per Share (EPS) have on Manufacturing Companies in the Consumer Goods Industry Sector on the Indonesia Stock Exchange for the 2016-2019 period.

The method used in selecting the sample is purposive sampling so that 30 companies are sampled in this study. The analytical technique used in this study is panel data regression with an analytical tool using SPSS 25.

The results showed that Economic Value Added (EVA) and Earning Per Share (EPS) had no significant effect on Stock Return. While Return On Investment has a significant effect on Stock Return.

Keywords : *Stock Return, Economic Value Added, Return On Investment, and Earning Per Share*



ABSTRAK

Penelitian ini bertujuan untuk menguji seberapa besar Pengaruh Economic Value Added (EVA), Return on Investment (ROI) dan Earning Per Share (EPS) pada Perusahaan Manufaktur Sektor Industri Barang Konsumsi di Bursa Efek Indonesia periode 2016-2019.

Metode yang digunakan dalam pemilihan sampel adalah purposive sampling sehingga diperoleh 30 perusahaan yang dijadikan sampel dalam penelitian ini. Teknik analisis yang digunakan dalam penelitian ini yaitu regresi data panel dengan alat analisis menggunakan SPSS 25.

Hasil penelitian menunjukkan bahwa Economic Value Added (EVA) dan Earning Per Share (EPS) tidak berpengaruh signifikan terhadap Return Saham. Sedangkan Return On Investment berpengaruh signifikan terhadap Return Saham.

Kata Kunci: Return Saham, Economic Value Added, Return On Investment, dan Earning Per Share.

