

## ABSTRAK

**Desy Prawaty Purba, 7103220013. “Pengaruh *Economic Value Added* (EVA) Dan Rasio-rasio Profitabilitas Terhadap *Return Saham* Perusahaan Manufaktur Yang Terdaftar Di Bursa Efek Indonesia (BEI)”.**

Permasalahan yang dibahas dalam penelitian ini yaitu apakah *Economic Value Added*, *Return On Asset*, *Return On Investment*, *Return On Equity*, *Return On Sales*, dan *Earning Per Share* memiliki pengaruh secara parsial dan simultan terhadap *Return Saham* Perusahaan Manufaktur yang terdaftar di Bursa Efek Indonesia. Tujuan penelitian ini adalah untuk mengetahui apakah *Economic Value Added*, *Return On Asset*, *Return On Investment*, *Return On Equity*, *Return On Sales*, dan *Earning Per Share* memiliki pengaruh secara parsial dan simultan terhadap *Return Saham* Perusahaan Manufaktur yang terdaftar di Bursa Efek Indonesia.

Populasi dalam penelitian ini adalah perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia periode 2013. Dari 136 perusahaan yang terdaftar, dipilih 55 perusahaan dengan menggunakan *purposive sampling*. Data yang digunakan dalam penelitian ini adalah data sekunder, dengan cara mengumpulkan informasi yang dibutuhkan dari laporan keuangan perusahaan yang diunduh dari [www.idx.co.id](http://www.idx.co.id). Teknik analisis data yang digunakan adalah analisis regresi berganda bantuan SPSS versi 20.

Hasil Pengujian menunjukkan bahwa variabel *Economic Value Added*, *Return On Asset*, *Return On Investment*, *Return On Equity*, *Return On Sales*, dan *Earning Per Share* secara simultan berpengaruh terhadap *Return Saham* perusahaan manufaktur di BEI. Secara parsial *Economic Value Added* berpengaruh negatif terhadap *Return Saham*, *Return On Asset* berpengaruh positif terhadap *Return Saham* dan *Return On Sales* yang berpengaruh negatif terhadap *Return Saham*, sedangkan *Return On Investment*, *Return On Equity* dan *Earning Per Share* tidak berpengaruh terhadap *return* saham.

Kesimpulan dalam penelitian ini adalah *Economic Value Added*, *Return On Asset*, *Return On Investment*, *Return On Equity*, *Return On Sales*, dan *Earning Per Share* secara simultan berpengaruh terhadap *Return Saham* perusahaan manufaktur di BEI. Secara parsial *Economic Value Added* berpengaruh negatif terhadap *Return Saham*, *Return On Asset* berpengaruh positif terhadap *Return Saham* dan *Return On Sales* yang berpengaruh negatif terhadap *Return Saham*, sedangkan *Return On Investment*, *Return On Equity* dan *Earning Per Share* tidak berpengaruh terhadap *return* saham perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia.

**Kata kunci : *Economic Value Added*, *Return On Asset*, *Return On Investment*, *Return On Equity*, *Return On Sales*, *Earning Per Share* dan *Return Saham***

## ABSTRACT

**Desy Prawaty Purba, 7103220013. “The Influence of Economic Value Added, Return On Asset, Return On Investment, Return On Equity, Return On Sales, and Earning Per Share on the Shares Return in Manufactured Companies Listed on the Stock Exchange”.**

*Problems discussed in this research is whether Economic Value Added, Return On Asset, Return On Investment, Return On Equity, Return On Sales, and Earning Per Share has influence partial and simultaneous against shares return in the manufactured companies listed on the Indonesian Stock Exchange. The purpose of this research is to know whether there is influence of Economic Value Added, Return On Asset, Return On Investment, Return On Equity, Return On Sales, and Earning Per Share has influence partial and simultaneous against shares return in the manufactured companies listed on the Indonesian Stock Exchange.*

*Population in this research is manufactured companies listed on the Stock Exchange in 2013. Of 136 listed companies, selected 55 companies by using purposive sampling. The data used in this research are secondary data, by collecting the required information from the financial statements downloaded from [www.idx.co.id](http://www.idx.co.id). Data analysis technique used is multiple regression analysis using SPSS 20.*

*Results showed Economic Value Added, Return On Asset, Return On Investment, Return On Equity, Return On Sales, and Earning Per Share variables simultaneously influence on the shares return to companies manufacturing in Indonesian Stock Exchange. Partially economic value added had negative influences on the shares return , return on asset had positive influences on the shares return and return on sales had negative influences on the shares return, meanwhile return on investment, return on equity and eraning per shares had no effect on the shares return.*

*Conclusion in this study is Economic Value Added, Return On Asset, Return On Investment, Return On Equity, Return On Sales, and Earning Per Share variables simultaneously influence on the shares return to companies manufacturing in Indonesian Stock Exchange. Partially economic value added had negative influences on the shares return , return on asset had positive influences on the shares return and return on sales had negative influences on the shares return, meanwhile return on investment, return on equity and eraning per shares had no effect on the shares return manufactured company in the Indonesian Stock Exchange*

**Keyword : Economic Value Added, Return On Asset, Return On Investment, Return On Equity, Return On Sales, Earning Per Share and Shares Return**