ABSTRACT

This study aimed to analyze the influence of Economic Value Added (EVA), Return on Equity (ROE), Price Earning Ratio (PER), Debt Equity Ratio (DER), the Current Ratio (CR) toward return stock industrial companies listed on the Stock Exchange Jakarta.

Population in this research are all companies included in the classification of manufacturing industry that have go public and listed on the Stock Exchange from 2012 to 2014. The technique sampling used was purposive sampling. The data collection method in this research is to use the documentation. Type pf data is secondary data. Data were analyzed using multiple regression analysis with classical assumption.

Based on the analysis and discussion in the previous sections, the conclusion are: EVA has positive and significant effect on stock returns. It can be seen from the significant value that smaller than 0,05 so the hypothesis is accepted. ROE have positive and significant effect on stock returns. It can be seen from significant value that smaller than 0,05 so the hypothesis is accepted. PER has positive and significant effect on stock returns. It can be seen from the significant value that smaller than 0,05 so the hypothesis is accepted. DER has negative and significant effect on stock returns. It can be seen from significant value that smaller than 0,05 so the hypothesis is accepted. CR did not have significant effect on stock returns. It can be seen from the significant value that is higher than 0,05 so the hypothesis is rejected.

Keywords: EVA, ROE, PER, DER, CR, stock return.