

**PENGARUH RASIO KEUANGAN, *ECONOMIC VALUE ADDED* (EVA), *MARKET VALUE ADDED* (MVA)
TERHADAP *RETURN SAHAM* PADA PERUSAHAAN
PERKEBUNAN YANG TERDAFTAR DI BURSA EFEK
INDONESIA (BEI) PERIODE 2015-2020**

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ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh: Rasio Keuangan yaitu *Current Ratio*, *Debt to Equity Ratio*, *Total Asset Turn Over*, *Return On Equity* secara parsial terhadap *return saham*. *Economic Value Added*, *Market Value Added* secara parsial terhadap *return saham*. *Current Ratio*, *Debt to Equity Ratio*, *Total Asset Turn Over*, *Return On Equity*, *Economic Value Added*, *Market Value Added*, secara simultan terhadap *return saham*. Populasi dalam penelitian ini adalah perusahaan perkebunan yang terdaftar di Bursa Efek Indonesia periode 2015-2020 sebanyak 19 perusahaan. Pengambilan sampel menggunakan *purposive sampling* diperoleh sampel 12 perusahaan. Pengumpulan data dengan studi dokumentasi dan studi pustaka. Analisis data menggunakan, uji asumsi klasik, regresi linear berganda, uji hipotesis. Hasil penelitian menunjukkan uji parsial *Current Ratio*, *Debt to Equity Ratio*, *Total Asset Turn Over*, *Return On Equity*, *Economic Value Added* tidak berpengaruh terhadap *return saham*, sedangkan *Market Value Added* berpengaruh terhadap *return saham*. Dan *Current Ratio*, *Debt to Equity Ratio*, *Total Asset Turn Over*, *Return On Equity*, *Economic Value Added*, *Market Value Added*, secara simultan berpengaruh terhadap *return saham*.

Kata kunci: *Rasio Keuangan*, *Economic Value Added*, *Market Value Added*, *Return Saham*.

EFFECT OF FINANCIAL RATIO, ECONOMIC VALUE ADDED (EVA), MARKET VALUE ADDED (MVA) TOWARDS STOCK RETURN IN PLANTATION COMPANIES LISTED IN INDONESIA STOCK EXCHANGE (IDX) DURING THE PERIOD FROM 2015-2020

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ABSTRACT

This study aims to examine the effect of: Financial Ratios namely Current Ratio, Debt to Equity Ratio, Total Asset Turn Over, Return On Equity partially towards stock returns. Economic Value Added, Market Value Added partially to stock returns. Current Ratio, Debt to Equity Ratio, Total Asset Turn Over, Return On Equity, Economic Value Added, Market Value Added, simultaneously towards stock returns. The population in this study were plantation companies listed in Indonesia Stock Exchange during the period from 2015-2020, there are 19 companies. Sampling using purposive sampling obtained a sample of 12 companies. Collecting data by studying documentation and literature study. Data analysis using classical assumption test, multiple linear regression, hypothesis testing. The results showed that the partial test Current Ratio, Debt to Equity Ratio, Total Asset Turn Over, Return On Equity, Economic Value Added had no effect towards returns, while Market Value Added had effect on stock returns. And Current Ratio, Debt to Equity Ratio, Total Asset Turn Over, Return On Equity, Economic Value Added, Market Value Added, simultaneously effect towards stock returns.

Keywords: Financial Ratio, Economic Value Added, Market Value Added, Stock Return.