

ABSTRACT

Aditya Haris Dhuha Priambodo, Infuence Analysis of Market Value Added, Return On Equity, Price to Book Value, Price Earning Ratio, on Stock Return Of Components and Automotive Companies listed in Indonesia Stocks Exchange during 2010-2014. Under the Guidance Mr. Drs. H. Bambang Sudarsono, MM dan Mr. Prasetyo Nugroho S.pi., MM.

The Purpose of study is to analyze the influence of Market Value Added, Return On Equity, Price to Book Value, Price Earning Ratio, on Stock Return. The data implemented is obtained from the Components and Automotive companies' financial statements listed in Indonesia Stock Ecchange during 2010-2014 and also the data of the last stock price.

This study uses a quantitative approach and using secondary data by using purposive sampling in order to obtain a sample of 12 companies out of a total population of 13 companies.

Methods applied are calssical assumption test, multiple linear regression analysis, f-test, t-test and determinant co-efficient test. The result shows that in partial, Market Value Added positively an significantly influence on stock Return with significant value 0,023, while Return On Equity significantly and negatively influence on sttock return with significant value 0,085, Price to Book Value has a positive influence but does not has a significance on stock return with significant value 0,750, Price Earning Ratio has a positive influence but does not has a significance on stock return with significant value 0,710. overall, the four independent variables (Market value Added, Return On Equity, Price to Book value and Price Earning Ratio) simultaneously influence in significance on stock Return with significant value 0,027 on manufacturer companies in automotive and components sub sector.

Keywords: Market Value Added (MVA), Return On Equity (ROE), Price to Book Value (PBV), Price Earning Ratio, and Return.

ABSTRAK

Aditya Haris Dhuha Priambodo, Analisis Pengaruh *Market Value Added*, *Return On Equity*, *Price to Book Value* dan *Price Earning Ratio* Terhadap *Return Saham* Perusahaan Otomotif dan Komponen yang terdaftar di Bursa Efek Indonesia Periode 2010-2014. Di bawah bimbingan Bapak Drs. H. Bambang Sudarsono, MM dan Bapak Prasetyo Nugroho S.pi., MM.

Tujuan penelitian ini untuk menganalisis pengaruh *Market Value Added*, *Return On Equity*, *Price to Book Value* dan *Price Earning Ratio* terhadap *Return Saham*. Data yang digunakan dalam penelitian ini diperoleh dari laporan keuangan perusahaan Otomotif dan Komponen yang terdaftar di Bursa Efek Indonesia periode 2010-2014 dan harga saham akhir periode.

Penelitian ini menggunakan pendekatan kuantitatif dan menggunakan data sekunder dengan menggunakan *purposive sampling* sehingga diperoleh sampel 12 perusahaan dari jumlah populasi sebanyak 13 perusahaan.

Metode yang digunakan adalah analisis uji asumsi klasik, analisis regresi linear berganda, uji f, uji t dan uji koefisien determinasi. Hasil penelitian menunjukkan secara parsial *Market Value Added* berpengaruh positif dan signifikan terhadap *return* saham dengan nilai signifikan 0,023, *Return On Equity* berpengaruh negatif dan tidak signifikan terhadap *return* saham dengan nilai signifikan 0,085, *Price to Book Value* berpengaruh positif dan tidak signifikan terhadap *return* saham dengan nilai signifikan 0,750, *Price Earning Ratio* berpengaruh positif dan tidak signifikan terhadap *return* saham dengan nilai signifikan 0,710. Dan secara simultan keempat variabel bebas yaitu *Market Value Added*, *Return On Equity*, *Price to Book Value* dan *Price Earning Ratio* berpengaruh signifikan terhadap *Return Saham* dengan nilai signifikan 0,027 pada perusahaan manufaktur sub sektor otomotif dan komponen.

Kata kunci : *Market Value Added* (MVA), *Return On Equity* (ROE), *Price to Book Value* (PBV), *Price Earning Ratio* (PER), dan *Return*.