

ABSTRAK

NURUL LATIFAH. 2024. *Pengaruh Market Value Added, Earning Per Share dan Economic Value Added Terhadap Return Saham*. Skripsi. Jurusan Manajemen Fakultas Ekonomi dan Bisnis Universitas Muhammadiyah Makassar. Dibimbing Oleh : H. Andi Rustam dan Amelia Rezki Septiani Amin.

Penelitian ini bertujuan untuk menguji dan mengetahui pengaruh *Market Value Added, Earning Per Share* dan *Economic Value Added* terhadap *Return Saham* pada Perusahaan Transportasi dan Logistik yang terdaftar di Bursa Efek Indonesia. Periode penelitian ini yaitu selama 4 tahun mulai tahun 2019-2022. Jenis penelitian ini merupakan penelitian kuantitatif dengan menggunakan data sekunder. Sampel di tentukan dengan teknik *purposive sampling* sehingga diperoleh 10 perusahaan. Adapun metode analisis data yang digunakan dalam penelitian ini yaitu analisis regresi linear berganda. Berdasarkan hasil penelitian maka diperoleh kesimpulan *Market Value Added, Earning Per Share* dan *Economic Value Added* secara simultan berpengaruh signifikan terhadap *Return Saham*. Sedangkan secara parsial *Market Value Added* berpengaruh terhadap *Return Saham* dengan nilai signifikansi $0,003 < 0,05$, *Earning Per Share* tidak berpengaruh terhadap *Return Saham* dengan nilai signifikansi $0,508 > 0,05$ dan *Economic Value Added* secara parsial tidak berpengaruh terhadap *Return Saham* dengan nilai signifikansi $0,807 > 0,05$.

Kata Kunci : *Market Value Added, Earning Per Share, Economic Value Added* dan *Return Saham*

ABSTRACT

NURUL LATIFAH. 2024. *The Influence of Market Value Added, Earning Per Share and Economic Value Added On Stock Returns. Essay. Department of Management, Faculty of Economics and Bussines, University of Muhammadiyah Makassar. Supervised by H. Andi Rustam and Amelia Rezki Septiani Amin.*

This research aims to test and determine the influence of Market Value Added, Earning Per Share and Economic Value Added on Stock Returns in Transportation and Logistics Companies listed on the Indonesia Stock Exchange. The research period is 4 years starting from 2019-2022. This type of research is quantitative research using secondary data. The sample was determined using a purposive sampling technique so that 10 companies were obtained. The data analysis method used in this research is multiple linear regression analysis. Based on the research results, it was concluded that Market Value Added, Earning Per Share and Economic Value Added simultaneously had a significant effect on Stock Returns. Meanwhile, Market Value Added partially has an effect on Stock Returns with a significance value of $0.003 < 0.05$, Earning Per Share has no effect on Stock Returns with a significance value of $0.508 > 0.05$ and Economic Value Added has a partial effect on Stock Returns with a significance value of $0.807 > 0.05$.

KeyWords: *Market Value Added, Earning Per Share, Economic Value Added dan Return Saham*