

## ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh *Economic Value Added* (EVA), *Market Value Added* (MVA), dan *Net Profit Margin* (NPM) terhadap *Return* saham pada perusahaan Indeks LQ45 Bursa Efek Indonesia periode 2010-2014.

Sampel penelitian ini terdiri dari 22 perusahaan yang masuk secara konsisten selama tahun penelitian dalam daftar Indeks LQ45 Bursa Efek Indonesia tahun 2010-2014 dengan pemilihan sampel menggunakan purposive sampling.

Penelitian ini menggunakan *analisis regresi linier berganda*, uji hipotesis dengan R square dan Uji t statistik. Hasil penelitian menunjukkan bahwa EVA berpengaruh positif terhadap *Return* Saham. MVA berpengaruh positif terhadap *Return* Saham. NPM tidak berpengaruh positif terhadap *Return* Saham.

**Kata Kunci:** *Economic Value Added (EVA), Market Value Added (MVA), Net Profit Margin (NPM), dan Return Saham.*

*The purpose of this research is to examine the influence of Economic Value Added (EVA), Market Value Added (MVA), dan Net Profit Margin (NPM) toward Stock Return for company that continuously included in the LQ45 list and publish in the Indonesia Stock Exchange (IDX) from 2010 to 2014.*

*The sample in this research consisted of 22 companies that listed continuously included in the LQ45 list and publish in the Indonesia Stock Exchange (IDX) from 2010 to 2014 with a sample taken in a purposive sampling*

*The analyze technique used is multiple regression analysis and t-test to test partial influence from each Independent variables toward dependent variable. The analyze shows that EVA positive influence the Stock Return. MVA positive influence the Stock Return. NPM doesn't show any positive influence toward Stock Return.*

**Keyword:** *Economic Value Added (EVA), Market Value Added (MVA), Net Profit Margin (NPM), and Stock Return.*