

***THE INFLUENCE OF ECONOMIC VALUE ADDED,
DEBT TO EQUITY RATIO, AND CURRENT RATIO ON
STOCK RETURN
(Survey on LQ45 Indeks Listed on The Indonesia Stock
Exchange Period 2017-2021)***

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ABSTRACT

This Study aims to determinate: (1) Economic Value Added, Debt to Equity Ratio, Current Ratio, and Stock Return at LQ45 Indeks listed on the Indonesian stock exchange period 2017-2021. (2) The partial effect of Economic Value Added, Debt to Equity Ratio, Current Ratio and Stock Return at LQ45 Indeks listed on the Indonesian stock exchange period 2017-2021. (3) The simultaneous effect of Economic Value Added, Debt to Equity Ratio, Current Ratio and Stock Return at LQ45 listed on the Indonesian stock exchange period 2017-2021. The data used is secondary data in from annual report from each companies for 2017-2022. The population used is LQ45 Indeks listed on the Indonesian stock exchange period 2017-2021. Sampels were obtained through purposive sampling method. The research method used is associative research with quantitative approach. The analysis used is panel data regression analysis with the Eviews 10 tool. The results of the study: (1) Economic Value Added, Debt to Equity Ratio, Current Ratio, and Stock Return have a value fluctuates annally. (2) Economic Value Added, Debt to Equity Ratio, and Current Ratio simultaneously have no effect on Stock Return. (3) Economic Value Added have no effect on stock return. Debt to Equity Ratio have no effect on stock return. Current Ratio have no effect on stock returns.

Keywords: *Economic Value Added, Debt to Equity Ratio, Current Ratio, Stock Return*

PENGARUH *ECONOMIC VALUE ADDED*, *DEBT TO EQUITY RATIO*, DAN *CURRENT RATIO*

TERHADAP *RETURN SAHAM*

(Survei pada Perusahaan LQ45 yang terdaftar di Bursa Efek Indonesia pada Tahun 2017-2021)

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ABSTRAK

Penelitian ini bertujuan untuk mengetahui: (1) *Economic Value Added*, *Debt to Equity Ratio*, *Current Ratio*, dan *Return Saham* pada perusahaan LQ45 yang terdaftar di Bursa Efek Indonesia periode 2017-2021. (2) Pengaruh parsial *Economic Value Added*, *Debt to Equity Ratio*, *Current Ratio* terhadap *Return Saham* pada perusahaan LQ45 yang terdaftar di Bursa Efek Indonesia periode 2017-2021. (3) Pengaruh secara bersama-sama *Economic Value Added*, *Debt to Equity Ratio*, *Current Ratio*, dan *Return Saham* pada perusahaan LQ45 yang terdaftar di Bursa Efek Indonesia periode 2017-2021. Data yang digunakan merupakan data sekunder berupa laporan tahunan masing-masing perusahaan. Populasi yang digunakan adalah perusahaan LQ45 yang terdaftar di Bursa Efek Indonesia periode 2017-2021. Sampel didapat menggunakan metode *purposive sampling*. Metode yang digunakan dalam penelitian ini adalah metode asosiatif dengan pendekatan kuantitatif. Analisis yang digunakan merupakan analisis regresi data panel dengan alat bantu *Eviews 10*. Hasil penelitian menunjukkan bahwa (1) *Economic Value Added*, *Debt to Equity Ratio*, *Current Ratio*, dan *Return Saham* memiliki nilai yang berfluktuasi setiap tahunnya. (2) *Economic Value Added*, *Debt to Equity Ratio*, *Current Ratio*, secara bersama-sama tidak berpengaruh terhadap *Return Saham*. (3) Secara parsial *Economic Value Added* tidak berpengaruh terhadap *Return Saham*. *Debt to Equity Ratio* tidak berpengaruh terhadap *Return Saham*. *Current Ratio* tidak berpengaruh terhadap *Return Saham*.

Kata kunci: *Economic Value Added*, *Debt to Equity Ratio*, *Current Ratio*, *Return Saham*