

SUMMARY

Tantri Widya Sari, 2017, The Influence of Return on Investment (ROI), Return on Equity (ROE), Earning per share (EPS) and Market Value Added (MVA) on Stock Return (Study on Consumer Goods Industry that Listed on the Indonesia Stock Exchange for 2011-2015), Raden Rustam Hidayat, Sri Sulasmiyati, 192 Page + xii

Nowdays, in the modern area, human thinking about how they fund or they money generated profit in that time and future. Saving some fund to make a profit is called investment. Investment is activity an invest of funds held by a person who is expected to generate profits at the time and make their fund is growing in the future. Before investing, investors need to conduct a company analysis. Company analysis is an analysis of the company's performance today that are useful for predicting the returns to be received by the investors. Company analysis such as Ratio analysis and Market Value Added (MVA).

This research used explanatory research with quantitative approach. The variables of this research are Return on Investment, Return on Equity, Earning per Share, Market Value Added, and Stock Return. Total sample were 40 with 16 companies in 5 years that were listed in Indonesia Stock Exchange. But in this research, researchers using outliers procedures to remove the data that has not normal distribution. The result of outliers procedures, the researcher only get 8 companies sample that entered into a descriptive and inferential analysis.

Results from this study indicate that: 1) ROI, ROE, EPS and MVA has a significant effect on Stock Return simultaneously. 2) ROI has not a negative significant effect on Stock Return partially, ROE has a positive significant effect on Stock Return partially, EPS has a negative significant effect on Stock Return partially, and MVA has not a positive significant effect on Stock Return partially

Keywords: Stock Return, Return on Investment (ROI), Return on Equity (ROE), Earning per share (EPS), Market Value Added (MVA).