

## ABSTRAK

Penelitian ini bertujuan untuk menguji dan menganalisis pengaruh *Economic Value Added* (EVA), Inflasi, dan Suku Bunga terhadap *Return Saham* pada sektor perusahaan *Food And Beverage* yang terdaftar di Bursa Efek Indonesia selama 3 periode yaitu mulai pada tahun 2016 – 2018. Jenis penelitian ini adalah penelitian kuantitatif. Pengambilan sampel dalam penelitian ini dilakukan dengan metode *purposive sampling* dengan kriteria – kriteria yang telah ditentukan. Jumlah sampel perusahaan yang memenuhi kriteria dalam penelitian sebanyak 11 sektor perusahaan *Food And Beverage* yang terdaftar di Bursa Efek Indonesia.

Metode teknik analisis yang digunakan adalah analisis regresi linier berganda dengan uji asumsi klasik, uji f, serta uji t dengan menggunakan aplikasi SPSS versi 22. Hasil penelitian ini menunjukkan bahwa *Economic Value Added* (EVA) berpengaruh tidak signifikan terhadap *return* saham, inflasi berpengaruh signifikan terhadap *return* saham, sedangkan suku bunga berpengaruh signifikan terhadap *return* saham

**Kata Kunci :** *Economic Value Added*, Inflasi, Suku Bunga, *Return Saham*

## ABSTRACT

*This research aimed to examine and analyze the effect to Economic Value Added (EVA), Inflation, and Interest Rates on the stock return of Food and Beverage companies sector which were listed on Indonesia Stock Exchange 2016 – 2018. While, the research was quantitative research. Moreover, the population was Food and Beverage companies sector which were listed on Indonesia Stock Exchange 2016 – 2018. Furthermore, the data collection technique used purposive sampling in which the sample was based on criteria given. In line with, there were 11 Food and Beverage companies sector as sample which were listed on Indonesia Stock Exchange for 3 years (2016-2018).*

*According to the data analysis technique, it used multiple linear regression, classical assumption test, f test, and t test with SPSS 22. In addition, the research result concluded Economic Value Added (EVA) has insignificant effect on stock return of Food and Beverage companies. On the other hand, inflation as well as interest rates had significant effect on stock return of Food and Beverage companies.*

**Keywords:** *Economic Value Added, Inflation, Interest Rates, Stock Return.*