

# **Pengaruh Kinerja Keuangan Terhadap Return Saham pada Perusahaan Manufaktur yang terdaftar di Bursa Efek Jakarta**

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## **Abstract**

*The aim of this research is to analyze and understanding that company's financial performance variables (EPS, FL, ROE and EVA) has significant impact on stock return. This research is performed in 23 manufacturing companies, which listed at Jakarta Stock Exchange and selected by the method of purposive judgment sampling. Pooling data is used and analyzed using ANOVA with  $\alpha = 5\%$ .*

*The result showed that all independent variable (EPS, FL, ROA, ROE and EVA) have F-value = 79.4407% significant impact on stock returns. Individually, variables EPS, ROE and EVA have p-value 0.00, FI has p-value 0.0055 and only variable ROA doesn't impact to stock returns.*

**Keywords:** financial performance, stock return, ANOVA