

EFFECT OF *EARNING PER SHARE (EPS)*, *ECONOMIC VALUE ADDED (EVA)*, AND *RETURN ON INVESTMENT (ROI)* ISSUER ON SHARE PRICE ON FOOD AND BEVERAGE SECTOR IN INDONESIA STOCK EXCHANGE PERIOD 2008-2012

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ABSTRACT

This study aims to determine the effect of EPS (Earning Per Share), EVA (Economic Value Added), and ROI (Return On Investment) of the issuer's stock price on the food and beverage sector in Indonesia Stock Exchange Year 2008-2012. Research using the 6 food and beverage sector companies in Indonesia Stock Exchange by using purposive sampling. This study used multiple linear regression method.

The results showed that there is a simultaneous effect between Earnings Per Share, Economic Value Added, and Return On Investment on Stock Price. And partially Earning Per Share has an influence on stock prices, Economic Value Added has no effect on stock prices, and to return on investment does not have an influence on stock prices.

Keywords: EPS (Earning Per Share), EVA (Economic Value Added), ROI (Return On Investment) and Stock Price

PENGARUH *EARNING PER SHARE* (EPS), *ECONOMIC VALUE ADDED* (EVA), DAN *RETURN ON INVESTMENT* (ROI) TERHADAP HARGA SAHAM PADA EMITEN SEKTOR MAKANAN DAN MINUMAN DI BURSA EFEK INDONESIA PERIODE TAHUN 2008-2012

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ABSTRAKSI

Penelitian ini bertujuan untuk mengetahui pengaruh EPS (*Earning Per Share*), EVA (*Economic Value Added*), dan ROI (*Return On Investment*) terhadap Harga Saham pada emiten sektor makanan dan minuman di Bursa Efek Indonesia Tahun 2008-2012. Penelitian menggunakan 6 emiten sektor makanan dan minuman di Bursa Efek Indonesia dengan menggunakan *purposive sampling*. Penelitian ini menggunakan metode regresi linear berganda.

Hasil penelitian menunjukkan bahwa secara simultan terdapat pengaruh antara *Earning Per Share*, *Economic Value Added*, dan *Return On Investment* terhadap Harga Saham. Dan secara parsial *Earning Per Share* memiliki pengaruh terhadap harga saham, *Economic Value Added* tidak memiliki pengaruh terhadap harga saham, dan untuk *Return On Investment* tidak memiliki pengaruh juga terhadap harga saham.

Kata kunci : EPS (*Earning Per Share*), EVA (*Economic Value Added*), ROI (*Return On Investment*) dan Harga Saham