

**PENGARUH *ECONOMIC VALUE ADDED* (EVA) DAN *MARKET VALUE ADDED*
(MVA) TERHADAP HARGA SAHAM
(Studi Empiris Pada Perusahaan Manufaktur Sub Sektor Barang Konsumsi Di BEI
Tahun 2008-2010)**

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ABSTRAK

Penelitian ini bertujuan untuk menganalisa pengaruh *Economic Value Added* (EVA) dan *Market Value Added* (MVA) terhadap *Harga Saham* pada Perusahaan Manufaktur Sektor Barang Konsumsi di Bursa Efek Indonesia (BEI). Data yang diperoleh sebanyak 18 perusahaan manufaktur sektor barang konsumsi dengan kurun waktu 2008 – 2010 dan dihubungkan dengan 3 variabel penelitian, yaitu: 2 variabel independen: *Economic Value Added* (EVA), *Market Value Added* (MVA) dan 1 variabel dependen: *Harga Saham*. Metode analisis data yang digunakan adalah uji normalitas, uji multikolonieritas, uji autokorelasi, uji heteroskedastisitas, uji determinasi, uji t dan uji F.

Hasil penelitian ini menunjukkan bahwa: (1) secara simultan (uji F) *Economic Value Added* (EVA) dan *Market Value Added* (MVA) berpengaruh secara signifikan terhadap *Harga Saham*, (2) secara parsial (uji t) *Economic Value Added* (EVA) tidak berpengaruh secara signifikan dan *Market Value Added* (MVA) berpengaruh secara signifikan terhadap *Harga Saham*.

Kata Kunci: *Economic Value Added* (EVA), *Market Value Added* (MVA), *Harga Saham*.

**INFLUENCE OF ECONOMIC VALUE ADDED (EVA) AND MARKET
VALUE ADDED (MVA) TO THE STOCK PRICE**
*(Empiric of Study On Companies Manufacture Sector Consumer Goods Listed
On The Indonesian Stock Exchange In 2008-2010)*

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ABSTRACT

This objective of this research is for analyzing the influence of Economic Value Added (EVA) and Market Value Added (MVA) to Stock Price at Manufacture Corporation Sector Consumer Goods in Indonesian Stock Exchange. 18 companies data from 2008 to 2010 has been collected, and there is 3 variables in this research. Namely 3 independent variables: Economic Value Added (EVA), Market Value Added (MVA) and 1 dependent variable: Stock Price. Data was analyze using normality test, multikolonieritas test, autokoleration test, heteroskedastisitas test, determination test, t test, and F test.

The results of this study are : (1) Simultaneously (F test) Economic Value Added (EVA) and Market Value Added (MVA) significantly influence the Stock Price, (2) Partially (t test) significantly influence the velocity of Economic Value Added(EVA)has not significant and Market Value Added (MVA) significant effect on Stock Price.

Keywords: Economic Value Added (EVA), Market Value Added (MVA), Stock Price