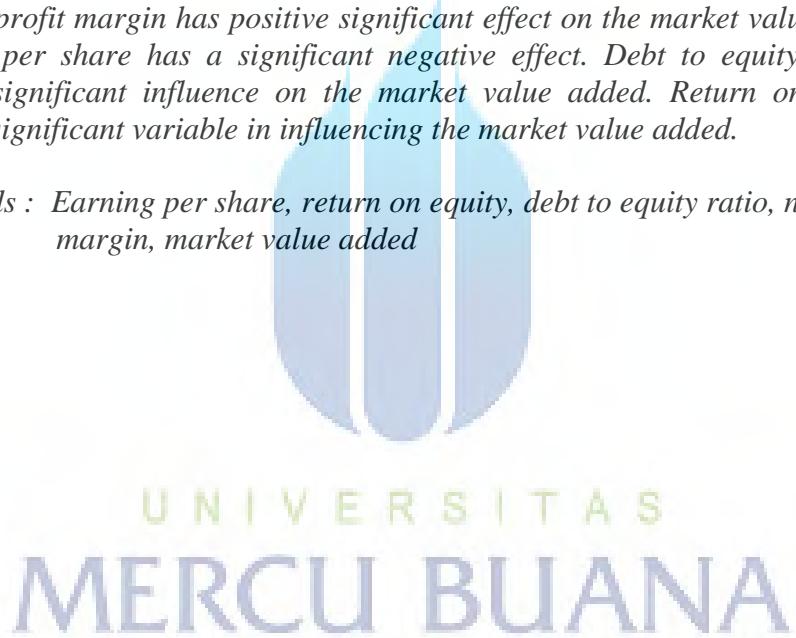


ABSTRACT

This study aims to examine and analyze the effect of earning per share, return on equity, debt to equity ratio and net profit margin on the market value added property and consumer good sector listed in Indonesia Stock Exchange . Research data is annualy data for five year observation perode (2009 until 2013). The sampling method used was purposive sampling. From 71 company on property and consumergood sector, 67 company met the criteria to be the sample. The method of analysis used in this study is multiple linear regression. The result showed thatearning per share, return on equity, debt ro equity ratio and net profit margin simultaneously are having significant influence to the market value added. Partially return on equity and net profit margin has positive significant effect on the market value added, while earning per share has a significant negative effect. Debt to equity ratio are not having significant influence on the market value added. Return on equity is the biggest significant variable in influencing the market value added.

Keywords : Earning per share, return on equity, debt to equity ratio, net profit margin, market value added



ABSTRAK

Penelitian ini bertujuan menguji dan menganalisis pengaruh *Earning Per Share*, *Return On Equity*, *Debt To Equity Ratio* dan *Net Profit Margin* terhadap *Market Value Added* perusahaan sektor properti dan sektor barang konsumsi yang terdaftar di Bursa Efek Indonesia. Data penelitian merupakan data tahunan untuk periode observasi lima tahun (2009 – 2013). Metode sampling yang digunakan adalah *purposive sampling*. Dari 71 perusahaan dalam kelompok sektor properti dan barang konsumsi 67 perusahaan memenuhi kriteria menjadi sampel penelitian. Metode analisis yang digunakan dalam penelitian ini adalah regresi linear berganda. Hasil penelitian menunjukkan *Earning Per Share*, *Return On Equity*, *Debt To Equity Ratio* dan *Net Profit Margin* secara bersama-sama (simultan) berpengaruh secara signifikan terhadap *Market Value Added*. Secara parsial *Return On Equity* dan *Net Profit Margin* berpengaruh signifikan positif terhadap *Market Value Added* perusahaan, sedangkan *Earning Per Share* berpengaruh signifikan negatif. *Debt To Equity Ratio* tidak signifikan pengaruhnya terhadap *Market Value Added*. *Return On Equity* merupakan variabel yang paling besar pengaruhnya terhadap *Market Value Added*.

Kata Kunci : *Earning Per Share*, *Return On Equity*, *Debt To Equity Ratio*, *Net Profit Margin*, *Market Value Added*.

