

Analisis economic value added, market value added, earning per share, price earning ratio, price book value, return on equity, return on assets, dan book value per share terhadap return saham sektor barang konsumsi periode tahun 2004- 2008 = Analysis of economic value added, market value added, earning per share, price earning ratio, price book value, return on equity, return on assets, and book value per share of stock return consumer goods sector in 2004-2008

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Abstrak

Tujuan utama manajemen perusahaan adalah memaksimalkan nilai saham perusahaan sehingga nilai kekayaan pemegang saham pun akan naik. Untuk itu perlu dilakukan analisis terhadap return saham terhadap berbagai parameter diantaranya Economic Value Added, Market Value Added dan rasio-rasio profitabilitas dalam kinerja keuangan. Dalam penelitian ini terdapat dua puluh delapan perusahaan yang bergerak pada industri barang konsumsi (consumer good industry) yang dijadikan sampel. Faktor yang dianalisis adalah return saham sebagai variabel dependen dan Economic Value Added (EVA), Market Value Added (MVA), Earning per Share (EPS), ROE (Return on Equity), ROA (Return on Asset), PER (Price Earning Ratio), PBV (Price Book Value) dan BVPS (Book Value per share) sebagai variabel-variabel independen.

.....The main goal of management is to maximize the value of company shares so that the value of shareholder wealth will increase. It needs to be done for the analysis of stock returns on various parameters including Economic Value Added, Market Value Added and profitability ratios in financial performance. In this study there were twenty-eight companies in consumer good industry which is used as the sample. Factors that are analyzed is the stock return as the dependent variable and Economic Value Added (EVA), Market Value Added (MVA), Earning per Share (EPS), ROE (Return on Equity), ROA {Return on Assets}, PER (Price Earning Ratio), PBV (Price Book Value) and BVPS (Book Value per share) as independent variables.