

ABSTRACT

The objective of the study is to examine the effect of EVA, profitability ratio (ROE, ROA, ROS) and Earning per Share (EPS) on Stock Prices. This study was taken because there are still differences between the research study with each other.

This research was conducted using secondary data. Population in this research was insurance company obtained from share which was listed and “go public” in Indonesian Stock Exchange period 2006-2010. Sampling technique used was purposive sampling. There is 11 companies that can be analysed. This study is analyzed by using multiple regression.

The multiple regression shows that EVA and EPS have significant positive effect on stock prices, while Return on Equity (ROE) and Return on Sales (ROS) haven't significant negative effect on stock price and Return on Asset (ROA) haven't significant positive effect on stock price. Adjusted R Square value of 0,838 can illustrate that the dependent variable is explained by the independent variable variabelitas for 83,8%, while 16,2% are influenced by the other variables.

Keywords: Stock Price, Earning per Share, EVA, Return on Equity, Return on Sales, Return on Asset.

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