

ABSTRACT

The main purpose that the finance manager want to achieved is to maximize the value of the company as the final target. The value of the company can be observed from the company's stock return. For the investors, stock return is one of the reason to support investment decision making. This research intends to determine the influence of Economic Value Added (EVA), Return On Assets (ROA), Return On Equity (ROE), rate of inflation, and rate of interest of SBI for the stock return of the food and beverage industry companies which listing in Indonesian Stock Exchange in 2009-2013.

This research uses quantitative method and categorized as descriptive, verifiable, and causative. The population of this research is the food and beverage industry companies which listing in Indonesian Stock Exchange during the period of 2009-2013. Using the purposive sampling method, the samples used in this research amount to 8 companies. The method of analysis used in this research is analysis of panel data regression.

The outcome obtained from this research is simultaneously, economic value added, return on assets, return on equity, rate of inflation, and rate of interest of SBI don't have any significant effect for the stock return. Partially, the rate of interest of SBI has significant effect for the stock return, while economic value added, return on assets, return on equity, and the rate of inflation have no significant effect.

Key words : EVA, ROA, ROE, rate of inflation, rate of interest of SBI