

ABSTRACT

This research aims to know the influence of Return on Assets (ROA), Return on Equity (ROE), Earning per Share (EPS) and Economic Value Added (EVA) to stock return on sub sector Food and Beverages at Indonesia Stock Exchange listings in the period 2009-2013 either through partial and also by simultaneous. Profitability is measured using ratio Return on Assets (ROA), Return on Equity (ROE), and Earning per Share (EPS).

In this research the type of research used is verifikatif which is descriptive, i.e. causal relationships between the dependent variable and independent variable. Data collection technique is done with the data obtained from secondary sources or other literature-literature-related issues raised in the study.

The object of study in this research is the company Food and Beverages listed in Indonesia Stock Exchange period 2009-2013 with a total population of 17 companies and samples can be taken as many as 12 purposive sampling technique with the company. This study uses regression analysis techniques to the data panel and followed by a classic assumption test.

From the results of this research can draw the conclusion that a partial Return on Assets (ROA) and Economic Value Added (EVA) have a positive effect on stock return. While the Return on Equity (ROE) and Earning per Share (EPS) no positive effect on stock return. Simultaneously indicates that the Return on Assets (ROA), Return on Equity (ROE), Earning per Share (EPS) and Economic Value Added (EVA) have a positive effect on stock return.

Keywords: Return on Assets, Return on Equity, Earning pe Share, Economic Value Added and Stock Return