ABSTRACT

This research analyzed Earning per Share (EPS) and Return On Investment (ROI) influence the PT. Ultrajaya Milk Industry & Trading Company, Tbk's stock prices. The sample used is financial reports PT. Ultrajaya Milk Industry & Trading Company of year 2001-2010.

This research is using qualitative analysis method with quantitative approach. Sample of data is reports balance sheet, profit / loss and share price of banking statistics for 2001 to 2010. This research using the dependent variable stock prices, while the independent variable is earning per share (EPS) and Return On Investment (ROI)

Based on the research that earnings per share and return on investment simultaneously is significantly influence of stocks price on PT. Ultrajaya Milk Industry &Trading Company, Tbk. Based on the partial testing earnings per share have a significant influence on stock price in PT. Ultrajaya Milk Industry &Trading Company, Tbk. And partial test of the influence of variable return on investment can concluded that economic value added has a significant effect on stock price movements on PT. Ultrajaya Milk Industry &Trading Company, Tbk

Keywords: Stocks prices, Earning per Share (EPS), and Return On Investment (ROI).

ABSTRAK

Penelitian ini menganalisis pengaruh *Earning Per Share* (EPS) dan *Return On Investment* (ROI) terhadap Harga Saham PT. Ultrajaya Milk Industry & Trading Company, Tbk. Sampel yang digunakan adalah laporan keuangan tahunan PT. Ultrajaya Milk Industry & Trading Company, Tbk selama periode 2001 – 2010.

Penelitian ini menggunakan metode deskriptif analisis dengan pendekatan kuantitatif. Data yang dijadikan sampel adalah laporan keuangan neraca, laporan laba/rugi dan statistik harga saham PT. Ultrajaya Milk Industry & Trading Company, Tbk periode 2001 - 2010. Variabel dependen yang digunakan adalah harga saham, sedangkan variabel independennya adalah *Earning Per Share* (EPS) dan *Return On Investment* (ROI).

Berdasarkan penelitian bahwa *Earning Per Share* (EPS) dan *Return On Investment* (ROI) secara simultan berpengaruh signifikan terhadap perubahan harga saham PT. Ultrajaya Milk Industry & Trading Company, Tbk. Berdasarkan pengujian secara partial E*arning Per Share* memiliki pengaruh yang signifikan terhadap perubahan harga saham PT. Ultrajaya Milk Industry & Trading Company, Tbk. Dan pengujian secara partial mengenai pengaruh variabel *Return On Investment* (ROI) dapat disimpulkan bahwa *Return On Investment* (ROI) memiliki pengaruh yang signifikan terhadap perubahan harga saham PT. Ultrajaya Milk Industry & Trading Company, Tbk.

Keywords: Harga Saham, *Earning Per Share* (EPS), dan *Return On Investment* (ROI)