

ABSTRACT

Berlian Gani Ayunda. 2015, Thesis. Title: "*Effect of Investment Policy, Debt Policy and Economic Value Added (EVA) towards Share Price at Jakarta Islamic Index (JII) Period 2011-2013*"

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Keywords : Investment Policy, Debt Policy, EVA and stock price.

Capital markets have an important role for the economic progress in Indonesia because the capital markets are in the stock exchanges that sell various effects of companies. Stock prices in capital market are very volatile and erratic. It can be influenced by various factors whether fundamental or technical. The purpose of this study was to determine whether the investment policy, debt policy and Economic Value Added (EVA) effect on stock prices. From that background that this research was conducted in titled "Effect of Investment Policy, Debt Policy and Economic Value Added (EVA) on stock price in Jakarta Islamic Index (JII) Period 2011-2013".

This research uses descriptive quantitative approach. The population in this study is a company that is in Jakarta Islamic Index (JII) 2011-2013. The sampling method was using purposive sampling with a sample of 16 companies. This study uses multiple linear regression analysis.

The results of this study indicate that these three variables significantly have the same significant influence. This can be explained from the R-square of 14% which means that these variables influence the stock price by 14%. While partially, only EVA variables that significantly influence stock prices.