

ABSTRACT

WENDAWATI, Testing Effects Analysis Performance Assessment with Conventional and *Value – Based* Concept of Stock Return in Manufacturing Companies Listed on the Indonesia Stock Exchange (BEI).

(Under the guidance Kusmawati, SE., MSi.)

The thesis aims to prove the influence of Profit Margin (PM), Return on Assets (ROA), Return on Equity (ROE), Price Earning Ratio (PER), Dividend Yield (DY), Dividend Payout (DP) of the Stock Return (R). The samples used were 11 companies, for the period of observation is taken from the years 2008-2010. Hypothesis testing by using multiple linear regression gives results that Dividend Yield (DY) can be used to assess performance in terms of company stock returns, and significant effect on stock returns (R), while the Profit Margin (PM), Return on Assets (ROA), return on Equity (ROE), Price Earning Ratio (PER), and Dividend Payout (DP) can be not used to assess performance in terms of company stock returns, and does not affect stock return (R).

Key: PM, ROA, ROE, PER, DY, DP, R.