ABSTRAKSI

VIDIA AYU MAYA SARI. Influence On Stock Return Of Financial Perfomance In Manufacturing Company. Period 2009 – 2011. Studies on the Indonesian Stock Exchange. (Guided Drs. AGUS SUKARNO, M.Si and Dra. TRIANI PUJIASTUTI, MP, MM.)

The purpose of this study is to investigate and analyze the influenceof EVA (*Economic Value Added*), ROA (*Return On asset*), ROE (*Return On Equity*), and NPM (*Net Profit Margin*) partially on stock return in the manufacturing companies. To determine and an analyze the influence of EVA (*Economic Value Added*), ROA (*Return On asset*), ROE (*Return On Equity*), and NPM (*Net Profit Margin*) together equal the stock return in the manufacturing company.

Data collection was done at manufacturing period 2009 – 2011. Companies that can be sampled by 67 manufacturing companies that have positive earnings. Variable variables tasted in this study is EVA (*Economic Value Added*), ROA (*Return On asset*), ROE (*Return On Equity*), and NPM (*Net Profit Margin*) and Stock Return. Analysis with the classical assumption. The test result obtained by the regression model F test for 3,065 with a significant level of 0,018 which means all four variables together in the same study showed a significant affect to stock return. Partially only variables are Return On Equity significantly influence Stock Return.

Keywords: EVA, ROA, ROE, NPM, Stock Return