

ABSTRACT

This research intended to analyze influence of return on investment (ROI), debt to equity ratio (DER), size and insider ownership to total return. This research relied on some former research showing result vary or existence of research gap in research object with the variable.

This research sample is industrial company which its share enlisted in Indonesia Stock Exchange (ISX) over period 2004-2006 with company amount 43 company. Selected company as sample is company which its share insider ownership and dividend. Source of Research data obtained from publicizing of financial statement of company by ISX that is Indonesian Capital Market Directory (ICMD) derivative 2007 representing last publicizing at the time of conducted research.

Research data by using SPSS, with regression analysis technique. Result has indicate that the ROI and Size have an effect on positive significant to total return, and DER and Insider ownership have an no significant to total return.

Key Words: Return on investment, Debt to Equity Ratio, Size, Insider Ownership, and total return