

## ABSTRACT

Rohmah, Fadliatur. 2013. Thesis. Title: "The Effect of Capital Structure, Return on Investment (ROI), and Growth Toward the Stock Return to Companies listed in LQ-45 Period 2009-2011."

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Keywords : Stock Return, Debt to Equity Ratio (DER), Debt to Asset Ratio (DAR) or Leverage, Return on Investment (ROI), and Growth

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This research aims to determine the effect of Debt to Equity Ratio (DER), Debt to asset Ratio ((DAR) or Leverage, Return on Investment ((ROI), and Growth to Stock Return of the companies listed in LQ-45 Period 2009-2011 simultaneously and partially, and also to determine variable affect dominantly to stock return.

The population in this research is 70 companies listed in LQ-45 from 2009-2011. The sampling technique used is purposive sampling to obtain 15 companies. And the data analysis used is multiple linear regression with significance level of 5%.

From the analysis result shows that simultaneously the variable Debt to Equity Ratio (DER), Debt to Asset Ratio (DAR) or Leverage, Return on Investment (ROI), and Growth significantly influence the stock return with significance level on 0.000 on 5% degree so that ( $0.000 < 0.05$ ). While partially the variable Debt to equity Ratio (DER) does not significantly influence to stock return with the significance level of 0.64 and its regression coefficient gives positive sign. Variable Debt to Asset Ratio (DAR) or Leverage also shows the non significant influence toward stock return with the significance level of 0.248 and its regression coefficient is negative. Variable Return on Investment (ROI) shows the significant influence toward stock return with the significance level of 0.041 and the regression coefficient is positive. The growth variable also shows the significant influence toward stock return with the significance level of 0.000 and the regression coefficient is positive. The variable which dominantly influence the stock return among four variables (DER, leverage, ROI, and growth) is growth variable of 40.20%.