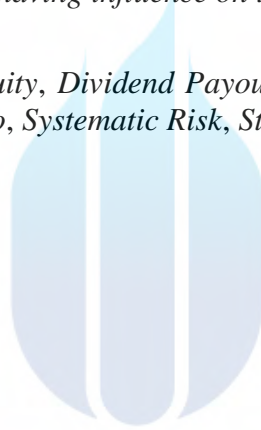# ABSTRACT

This Study aims to examine and analyze the effect of Return On Equity, Dividend Payout Ratio, Earning Per Share, Debt To Equity Ratio and Systematic Risk on Stock Return of Construction and Infrastructure Companies in Indonesia. Research data is yearly data for four years observation period (year of 2014 until 2017). The sampling method used was purposive sampling. From population of 52 Companies, 40 Companies met the criteria to be the sample. The analyze method for this Research used was multiple regression. The results showed Return On Equity, Dividend Payout Ratio, Earning Per Share, Debt To Equity Ratio and Systematic Risk simultaneously are having significant influence to the Stock Return. Partially Debt To Equity Ratio and Systematic Risk has significant effect on the Stock Return, meanwhile Return On Equity, Dividend Payout Ratio, Earning Per Share are not having influence on the Stock Return.

Keywords: Return On Equity, Dividend Payout Ratio, Earning Per Share, Debt To Equity Ratio, Systematic Risk, Stock Return.

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ABSTRAK

Penelitian ini bertujuan untuk menguji dan menganalisis Pengaruh *Return On Equity*, *Dividend Payout Ratio*, *Earning Per Share*, *Debt To Equity Ratio* dan Risiko Sistematik Terhadap *Return* Saham Pada Perusahaan Konstruksi Dan Infrastruktur di Indonesia. Data Penelitian merupakan data tahunan untuk periode observasi empat tahun (2014 sampai dengan 2017). Metode *sampling* yang digunakan adalah *purposive sampling*. Dari populasi 52 perusahaan, sebanyak 40 perusahaan yang memenuhi kriteria sebagai sampel. Metode analisis yang digunakan dalam penelitian ini adalah regresi linear berganda. Hasil penelitian menunjukkan *Return On Equity*, *Dividend Payout Ratio*, *Earning Per Share*, *Debt To Equity Ratio* dan Risiko Sistematik secara bersama-sama (simultan) berpengaruh secara signifikan terhadap *Return* Saham. Secara parsial *Debt To Equity Ratio* dan Risiko Sistematik berpengaruh secara signifikan, sedangkan *Return On Equity*, *Dividend Payout Ratio*, *Earning Per Share* tidak berpengaruh terhadap *Return* Saham.

Kata Kunci: *Return On Equity*, *Dividend Payout Ratio*, *Earning Per Share*, *Debt To Equity Ratio*, Risiko Sistematik, *Return* Saham.