

ABSTRAK

Penelitian ini bertujuan untuk menganalisis Pengaruh Kebijakan Dividen dan Struktur kepemilikan Terhadap Return Saham Pada Perusahaan Sektor Property, Real Estate & Building Construction yang Terdaftar di BEI Periode 2012-2014 Populasi dari penelitian ini adalah perusahaan pada sektor property, real estate & building construction yang terdaftar di Bursa Efek Indonesia. Sampel diambil dengan purposive sampling methods. Jumlah sample 12 perusahaan dengan jumlah observasi selama 3 tahun. Data yang digunakan dalam penelitian ini berupa laporan tahunan tiap perusahaan dan data sekunder yang dikumpulkan dari Indonesia Capital Market Directory (ICMD) yang diperoleh melalui Bursa Efek Indonesia dan hipotesis diuji menggunakan regresi linier berganda. Hasil penelitian ini menunjukkan bahwa EPS mempunyai pengaruh positif signifikan terhadap return saham. Akan tetapi, DPR dan IO tidak memiliki pengaruh yang signifikan terhadap return saham.

Kata Kunci: Return Saham, Earning Per Share (EPS), Dividend Payout Ratio (DPR), Kepemilikan Institusional (IO).

ABSTRACT

This study aimed to analyze the effect of Dividend Policy and ownership structure Stock Return in Property, Real Estate & Construction Building Company Listed on the Stock Exchange Period 2012-2014. Population of this research are companies in the property sector, real estate and building construction are listed on the Indonesia Stock Exchange. Samples were taken by purposive sampling methods. The sample of 12 companies with the number of observations for 3 years. The data used in this study in the form of an annual report for each company and secondary data collected from Indonesian Capital Market Directory (ICMD) obtained through the Indonesia Stock Exchange and the hypothesis was tested using multiple linear regression. These results indicate that the EPS has a significant positive effect on stock returns. However, DPR and IO does not have a significant effect on stock returns.

Keywords: Stock Return, Earning Per Share (EPS) Dividend Payout Ratio (DPR), Institutional Ownership (IO).