

Abstract

Every investor in investing always expect high stock returns. The expected return of investors from an investment can be realized in the form of capital gain or dividend. Before investing, investors should pay attention to the information needed. Technical information such as economic, social and political situation. Basic information from the company's financial statements. From these financial statements obtained information about the financial performance that can be used as the basis of assessment to select stocks that can provide a high rate of return. This research is intended to analyze the effect of Investment, Dividend Policy and Funding Decision to Stock Return.

This study uses the population of companies listed in the Property and Real Estate Sector Index for the period of 2011-2015 at the Indonesia Stock Exchange, with sample selection using purposive sampling of the sample of 9 companies. The method of analysis of this study using panel data regression analysis.

The results of this study show simultaneously. Investment Opportunities, Dividend Policy and Funding Decisions are insignificant to Return. The results of this study also showed partially simultaneous. Investment Opportunities and Loss Dividends are not significantly significant.

Keywords: Stock Return, Investment Opportunities, Dividend Policy and Financing Decisions