

ABSTRACT

**THE INFLUENCE OF CAPITAL STRUCTURE, PROFITABILITY, AND
DIVIDEND POLICY ON STOCK RETURNS
(Survey on the Construction and Building Subsector Listed on the Indonesia
Stock Exchange for the Period 2018-2022)**

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This study aimed to determine and analyze: (1) Capital structure, profitability, dividend policy, and stock returns in the Construction and Building Subsector listed on the Indonesia Stock Exchange for the period 2018-2022. (2) The influence of capital structure, profitability, and dividend policy both simultaneously and partially on stock returns in the Construction and Building Subsector listed on the Indonesia Stock Exchange for the period 2018-2022. The method used in this research was a survey with a quantitative approach and utilized secondary data. The sample size in this study consisted of 10 companies in the construction and building subsector listed on the Indonesia Stock Exchange for the period 2018-2022. The analytical technique used included classical assumption tests and panel data regression analysis. This study concluded that: (1) Capital structure had an insignificant effect on stock returns in the construction and building subsector companies for the period 2018-2022. (2) Profitability had an insignificant effect on stock returns in the construction and building subsector for the period 2018-2022. (3) Dividend policy had an insignificant effect on stock returns in the construction and building subsector for the period 2018-2022. (4) Capital structure, profitability, and dividend policy simultaneously had a significant effect on stock returns in the construction and building subsector for the period 2018-2022.

Keywords: Capital Structure, Profitability, Dividend Policy, and Stock Returns