ABSTRACT

At present, Infrastructure Sector, Utilities and Transportation (IUT) is of concern to community because infrastructure development is increasing as evidenced by an increased budget every year. Thus, attracting the desire of the community to invest in the sector. However, stock returns in this sector have increased and decreased. This Research aims to determine the effect of DER, ROE, EPS, Rate of Exchange, Inflation, and Economic Growth in the Infrastructure, Utilities, and Transportation sectors on stock return partially and simultaneously, then make strategy recommendations on selected company from this sector. Secondary data testing to determine the effect partially and simultaneously is done using panel data regression. And primary data testing is done by distributing questionnaires to determine the position of the AHP and SWOT method in making strategy recommendations. Panel data regression results shows one point DER and EPS can reduce stock return, the one point ROE can increase stock return partially. However, all variables simultaneously have a significant effect on stock returns because the value of prob (F-statistic) <0.05. The SWOT matrix results show PT Telkom has a position in Quadrant-1, that is S-O. The conclusion is that six variables significantly influence simultaneously, but only DER, ROE, and EPS have partially significant effect. Furthermore, PT Telkom which is the representative of the Infrastructure sector should optimize the company's strengths by utilizing existing opportunities to improve company performance.

Keywords: Stock Return, Strategy Recommendation, Infrastructure Sector, Panel Data Regression, SWOT.