

ABSTRAK

Ricky (00000031473)

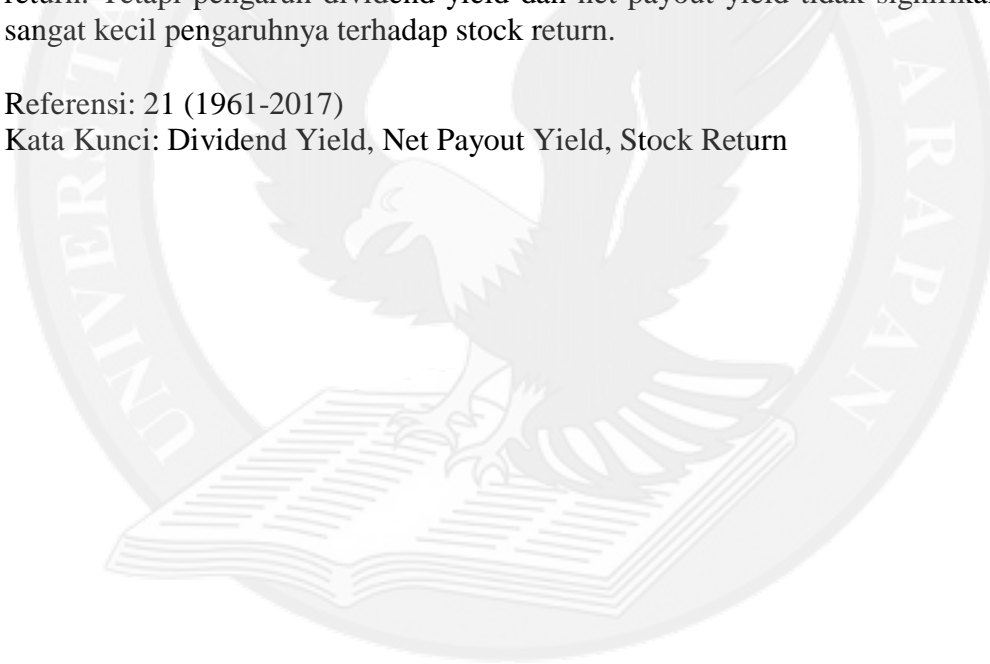
PENGARUH DIVIDEND YIELD DAN NET PAYOUT YIELD TERHADAP STOCK RETURN

(xvii + 49 halaman; 3 gambar; 2 tabel; 20 lampiran)

Penelitian ini dilakukan untuk mengetahui pengaruh dividend yield dan net payout yield terhadap stock return. Penelitian ini menggunakan data perusahaan-perusahaan yang terdaftar di Bursa Efek Jakarta pada tahun 2003-2017, yang berasal dari Bloomberg.com dan situs-situs resmi perusahaan dengan melihat laporan keuangan tahunan yang di publish setiap tahunnya. Net payout yield dianggap sebagai variabel yang memiliki pengaruh pada stock return lebih baik dibandingkan dengan dividend yield. Hasil penelitian ini menyatakan bahwa pengaruh dividend yield lebih baik dibandingkan net payout yield terhadap stock return. Tetapi pengaruh dividend yield dan net payout yield tidak signifikan dan sangat kecil pengaruhnya terhadap stock return.

Referensi: 21 (1961-2017)

Kata Kunci: Dividend Yield, Net Payout Yield, Stock Return



ABSTRAK

Ricky (00000031473)

THE EFFECT OF DIVIDEND YIELD AND NET PAYOUT YIELD ON STOCK RETURN

(xvii + 49 halaman; 3 gambar; 2 tabel; 20 lampiran)

This research was conducted to determine the effect of dividend yield and net payout yield on the stock return. The data for this study was collected from companies listed on the Indonesia Stock Exchange (IDX) for the year 2003-2017, data which was taken from Bloomberg.com and also from the official websites of companies for the annual financial reports published each year. Net payout yield is considered to be the variable that has a significant effect on stock returns, as compared to dividend yield. Findings from this study revealed that the effect of dividend yield is more notable than net payout yield on the stock return. Nevertheless, the influence of dividend yield and net payout yield is not significant and has minor effect on the stock return.

Referensi: 21 (1961-2017)

Kata Kunci: *Dividend Yield, Net Payout Yield, Stock Return*