

**The Influence of Dividend Yield and Cash Flow Yield o Stock Return on the
Registered Manufacturing Company in Indonesia Stock Exchange**

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ABSTRACT

This research is about the influence of dividend yield and cash flow yield on stock return of manufacturing companies which listed in Sctock Exchanges of Indonesia. Independent variables which are used in this research are dividend yield and cash flow yield, and dependent variable which is used in this research is stock return. This research is using multiple linear regression method.

Regression model obtained from this research is, $Y = 0,29 - 1,293X_{1(\text{dividend yield})} + 1,642E-11X_{2(\text{cash flow yield})} + e$. Based on t – test, cash flow yield do not have a significant effect of stock return with probability(sig) value 0,082 more than (α) 0,05. But based on F test, all those variables simultaneously stock return, with F value 8,993 more than F teble 3,195.

Keywords: cash flow yield, dividend yield , stock return.

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