

ABSTRACT

This research intends to analyze the influence of Dividend Yield, Retention Ratio, Earning per Share (or EPS), dan Return on Equity (or ROE) on the Stock Price. It examines arrange of data set form Banks Company and Financial Institutions Non Bank company in Indonesia Stock Exchange between 2012-2014. As such, the goal of this research is to determine whether there are comparative differences in the influence of Dividend Yield, Retention Ratio, EPS, and ROE on the Stock Price of Banks Company and Financial Institutions Non Bank company.

The researcher utilizes purposive sampling method with 25 Banks Company and 31 Financial Institutions Non Bank company form period 2012-2014. The data is obtained based on Indonesian Capital Market Directory (ICMD) publication and OJK. The analysis technique used here is multiple regression with the least square difference and hypothesis test using t-statistic to examine partial regression coefficient and f-statistic to examine the mean of mutual effect with level of significant 5%. In addition, classical assumption is also performed including normality test, muticolinearity test, heteroscedasticity test and autocorrelation test. While to examine the difference determining Dividend Yield, Retention Ratio, EPS, and ROE on the Stock Price of Banks Company and Financial Institutions Non Bank company is using Chow Test regression analysis.

Findings form this research conclude that EPS has significantly positive effect on Stock Price of sampled Banks Company and Financial Institutions Non Bank company. In Banks Company, Retention Ratio and EPS does not have any effect on the Stock Price, and in Financial Institutions Non Bank company Dividend Yield does not have any effect on the Stock Price. In Banks Company, Dividend Yield has significantly negative effect on Stock Price. Meanwhile, in Financial Institutions Non Bank company, Retention Ratio has significantly positive effect on Stock Price and ROE has significantly negative effect on Stock Price. Based on the Chow Test result, it can be inferred that, there are comparative difference in the influence of Dividend Yield, Retention Ratio, EPS, and ROE on the Stock Price of Banks Company and Financial Institutions Non Bank company.

Keywords: Dividend Yield, Retention Ratio, Earning per Share, Return on Equity, and Stock Price