

ABSTRAK

Pengaruh *Corporate Social Responsibility* terhadap *Stock Return* pada Perusahaan Manufaktur yang Terdaftar di Bursa Efek Indonesia Tahun 2012-2014

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Penelitian ini bertujuan untuk mengetahui dan menganalisis pengaruh *Corporate Social Responsibility Social* terhadap *Stock Return*, mengetahui dan menganalisis pengaruh *Corporate Social Responsibility Environment* terhadap *Stock Return*, dan mengetahui dan menganalisis pengaruh *Corporate Social Responsibility Economic Performance* terhadap *Stock Return*. Metode pengambilan sampel yang digunakan adalah *purposive sampling*. Dalam penelitian ini sampel yang diambil adalah perusahaan manufaktur yang terdaftar di BEI. Alat analisis dalam penelitian ini menggunakan regresi linier berganda. Hasil analisis menunjukkan bahwa *CSR social* berpengaruh signifikan terhadap *Stock Return*. Hal ini berarti, jika *CSR social* mengalami peningkatan, maka *Stock Return* juga akan mengalami peningkatan. *CSR environment* berpengaruh signifikan terhadap *Stock Return*. Hal ini berarti, jika *CSR environment* mengalami peningkatan, maka *Stock Return* juga akan mengalami peningkatan. *CSR economic performance* berpengaruh signifikan terhadap *Stock Return*. Hal ini berarti, jika *CSR economic performance* mengalami peningkatan, maka *Stock Return* juga akan mengalami peningkatan.

Kata Kunci : *Corporate Social Responsibility Social, Environment, Economic Performance*, dan *Stock Return*.

ABSTRACT

The Influence of Corporate Social Responsibility on Stock Return on a Registered Manufacturing Company at The Indonesia Stock Exchange of 2012-2014

This research aims to know and analyze the influence of Corporate Social Responsibility Social to Stock Return, to know and analyze the influence of Corporate Social Responsibility Environment to Stock Return, and to know and analyze the influence of Corporate Social Responsibility Economic Performance to Stock Return. Sampling method used is purposive sampling. In this research the sample taken is a manufacturing company registered in BEI. Analytical tool in this research uses multiple linier regression. The results of the analysis showed that social CSR had a significant effect on the Stock Return. This means that, if social CSR has increased, then Stock Return will also increase. CSR environment has a significant effect on Stock Return. This means, if the CSR environment increases, then Stock Return will also increase. CSR economic performance has a significant effect on Stock Return. This means that, if the CSR economic performance increases, then Stock Return will also increase.

Keywords: Corporate Social Responsibility Social, Environment, Economic Performance, and Stock Return