

ABSTRAK

HUBUNGAN *CORPORATE SOCIAL RESPONSIBILITY (CSR) SOCIAL* *DAN ENVIRONMENT* TERHADAP *STOCK RETURN* **(Studi Empiris pada Perusahaan yang Terdaftar di Bursa Efek Indonesia Tahun 2012-2014)**

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Penelitian ini bertujuan untuk mengetahui hubungan antara *Corporate Social Responsibility (CSR) social* dan *environment* terhadap *stock return* perusahaan dengan melihat hubungan antara masing-masing indikator CSR dan *stock return*, serta hubungan CSR secara keseluruhan dan *stock return* perusahaan. Penelitian ini penting bagi investor agar mereka mempertimbangkan pengungkapan CSR perusahaan dalam pengambilan keputusan investasi. Penelitian ini diharapkan akan meningkatkan kesadaran perusahaan untuk melakukan pengungkapan CSR.

Jenis penelitian ini merupakan studi empiris. Pemilihan populasi sasaran menggunakan kriteria-kriteria tertentu. Total populasi sasaran sebanyak 42 perusahaan. Teknik analisis data yang digunakan adalah teknik analisis tabulasi silang (*crosstab*).

Hasil penelitian ini menunjukkan bahwa 1) terdapat hubungan positif dan lemah antara CSR-Lingkungan dengan *stock return*. 2) terdapat hubungan positif dan sangat lemah antara CSR-Sosial dengan *stock return*.

Kata kunci: *Corporate Social Responsibility, stock return.*

ABSTRACT

THE RELATIONSHIP BETWEEN CORPORATE SOCIAL RESPONSIBILITY (CSR) SOCIAL AND ENVIRONMENT ON STOCK RETURN

**(An Empirical Study on Companies Listed in Indonesia Stock Return on the
year 2012-2014)**

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The purpose of this research is to determine the relationship between Corporate Social Responsibility (CSR) for social and environment type on stock return by analyzing the relationship between each of the indicators of CSR and stock return, and also the relationship overall CSR variable and stock return. The research is important for investors to consider the corporate social responsibility disclosure their investment decision making. The research is expected to increase corporate awareness to disclose their corporate social responsibility.

This research is an empirical study. The sample were selected based on certain criterias and get 42 companies. The data analysis technique used was crosstab analysis.

The results indicated that 1) there was a weak positive relationship between CSR environment and the stock return, 2) there was a very weak positive relationship between CSR social and the stock return.

Keywords: *Corporate Social Responsibility, stock return.*