

ABSTRAK

SITI ANISA. Pengaruh Kinerja Perusahaan dan Nilai Tukar Rupiah Terhadap *Return Saham* pada Perusahaan Industri Dasar dan Kimia yang Terdaftar di Bursa Efek Indonesia (BEI) Tahun 2011-2015 (dibimbing oleh Yosevin Karnawati, SE, MM).

Penelitian ini bertujuan untuk mengetahui pengaruh kinerja perusahaan dan nilai tukar rupiah terhadap *return saham* pada perusahaan industri dasar dan kimia yang terdaftar di Bursa Efek Indonesia. Perusahaan ini menggunakan metode kausalitas. Sampel dalam penelitian ini diambil dari perusahaan industri dasar dan kimia yang terdaftar di Bursa Efek Indonesia pada tahun 2011-2015. Jumlah sampel yang digunakan sebanyak 35 perusahaan yang diambil melalui *purposive sampling*. Metode analisis dari penelitian ini menggunakan regresi linier berganda.

Hasil penelitian ini menunjukkan bahwa kinerja perusahaan dan nilai tukar rupiah terhadap *return saham*. *Current Ratio (CR)* dan nilai tukar rupiah berpengaruh signifikan terhadap *return saham*, sedangkan *Return On Asset (ROA)*, *Debt to Equity Ratio (DER)* tidak berpengaruh signifikan terhadap *return saham*.

Kata kunci : *Current Ratio (CR)* *Return On Asset (ROA)*, *Debt to Equity Ratio (DER)*, Nilai TikaR Rupiah dan *Return Saham*.

ABSTRACT

SITI ANISA. Effect of Corporate Performance and Exchange Rate to stock *return* at the Basic and Chemical Industrial Company Listed in Indonesia Stock Exchange (BEI) Year 2011-2015 (guided by Yosevin Karnawati, SE, MM).

This study aims to determine the effect of the company's performance and the exchange rate to *return* stock in chemical and basic industry companies listed on the Indonesia Stock Exchange. The company uses the method of causality. The sample in this study were taken from the base and chemical industry companies listed in Indonesia Stock Exchange in 2011-2015. Samples used as many as 35 companies are taken through *purposive sampling*. The method of analysis of this study using multiple linear regression.

The results of this study indicate that the performance of the company and the exchange rate on stock *returns*. *Current Ratio (CR)* and the exchange rate have a significant effect on stock returns, while *Return on Assets (ROA)*, *Debt to Equity Ratio (DER)* has no significant effect on stock returns.

Keywords: Current Ratio (CR) Return On Asset (ROA), Debt to Equity Ratio (DER), Exchange Rate and Stock Return.