

ABSTRACT

Muhammad Riyaldi. Effect of Component Information Content of Cash Flow Report, Inflation, And Exchange Rate Of Return Shares (Case Study On Primary And Chemical Industry Company Listed on the Indonesia Stock Exchange Period 2010-2014). (Supervised by Mrs. Yosevin Karnawati, SE., MM, M. AK).

This study analyzed the stock returns are influenced by Information Statement Cash Flow (Operating Cash Flow, Cash Flow Investments, Cash Flow Financing), Inflation, and Exchange Rate / Exchange in the Indonesia Stock Exchange by using multiple linear regression analysis. The data used in this study is a company belonging to chemical and basic industry companies listed on the Indonesia Stock Exchange. By using purposive sampling method acquired 35 companies.

The data used is secondary data obtained from the company's annual report with SPSS version 22. This study aims to determine the effect of independent variables simultaneously and partially on Stock Return.

Based on these tests, found that changes Operating Cash Flow, Change Cash Flow Investments, Change Cash Flow Funding, Inflation, and Exchange Rate / Exchange simultaneously significant effect on stock returns, while only partially Change Cash Flow Financing and Exchange Rate / Exchange rates are influenced significantly.

Keywords: Operating Cash Flow, Cash Flow Investments, Cash Flow Financing, Inflation, Exchange Rate/Kurs and Stock Return.