

PENGARUH PROFITABILITAS, *GOOD CORPORATE GOVERNANCE*, *CORPORATE SOCIAL RESPONSIBILITY* TERHADAP *RETURN SAHAM*
(Studi Empiris pada Perusahaan *Real Estate* dan *Property* yang Terdaftar di Bursa Efek Indonesia Periode 2011-2015)

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ABSTRAK

Penelitian ini bertujuan untuk menguji dan mengkaji Pengaruh Profitabilitas, *Good Corporate Governance* dan *Corporate Social Responsibility* terhadap *Return Saham* (Studi Empiris pada Perusahaan *Real Estate* dan *Property* yang Terdaftar di Bursa Efek Indonesia Periode 2011-2015). Variabel Profitabilitas diproksikan dengan *Return On Equity*. Variabel *Good Corporate Governance* diproksikan dengan Frekuensi Rapat Dewan Komisaris dan Kepemilikan Publik. Data yang digunakan dalam penelitian ini adalah data sekunder berupa laporan tahunan perusahaan *real estate* dan *property* yang terdaftar di Bursa Efek Indonesia. Data penelitian ini diambil dari situs resmi Bursa Efek Indonesia dan website masing-masing perusahaan.

Teknik analisis data yang digunakan teknik analisis pendekatan *Statistical Product and Service Solutions* (SPSS). Populasi dalam penelitian ini berjumlah 49 perusahaan dengan periode penelitian tahun 2011 sampai dengan tahun 2015. Sampel yang digunakan sebanyak 19 perusahaan *real estate* dan *property*. Pengambilan sample dengan menggunakan teknik *purposive*. Metode analisis yang digunakan adalah analisis regresi linier berganda. Berdasarkan hasil analisis regresi linear berganda dengan tingkat signifikansi 5%.

Hasil penelitian ini menyimpulkan bahwa *Return On Equity* dan Frekuensi Rapat Dewan Komisaris berpengaruh positif signifikan terhadap *Return Saham*. Sedangkan Kepemilikan Publik dan *Corporate Social Responsibility* tidak berpengaruh signifikan terhadap *Return Saham*.

Kata kunci : Profitabilitas, *Good Corporate Governance*, Tata Kelola Perusahaan, Frekuensi Rapat Dewan Komisaris, Kepemilikan Publik, *Corporate Social Responsibility*, Tanggung Jawab Sosial, *Return Saham*, *Stock Return*

THE EFFECT OF PROFITABILITY, GOOD CORPORATE GOVERNANCE AND CORPORATE SOCIAL RESPONSIBILITY ON STOCK RETURN
(Empirical Study on Real Estate and Property Companies Listed in Indonesia Stock Exchange Period 2011-2015)

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ABSTRACT

This study aims to examine and assess the affect profitability, good corporate governance and corporate social responsibility on stock return (Empirical Study on Real Estate and Property Companies Listed in Indonesia Stock Exchange Period 2011-2015). Profitability variable is proxied by Return On Equity. Good Corporate Governance variable is proxied by Frequency of meeting of the board of commissioners and public ownership. The data used in this research are secondary data from the annual report real estate and property companies listed on the Indonesia Stock Exchange. The research data was taken from the official website of Indonesia Stock Exchange and the website of each company.

Data analysis techniques used approach analysis techniques Statistical Product and Service Solutions (SPSS). The population in this research were 49 companies with a study period of 2011 to 2015. The samples used were 19 real estate and property companies. The samples using purposive technique. The method of analysis used is multiple linear regression analysis. Based on the results of multiple linear regression analysis with a significance level of 5%.

The result of the study concluded, Return On Equity and Frequency of meeting of the board of commissioners has a positive significant influence to stock return, while public ownership and corporate social responsibility have insignificant influence to stock return.

Keywords: Profitability, Return On Equity, Good Corporate Governance, Frequency Of Meeting Of The Board Of Commissioners, Public Ownership, Corporate Social Responsibility, Stock Return