

**PENGARUH *GOOD CORPORATE GOVERNANCE*, *PROFITABILITAS*,
FINANCIAL LEVERAGE TERHADAP *RETURN SAHAM* PADA
PERUSAHAAN YANG TERGABUNG DALAM INDEX LQ45 DI
BURSA EFEK INDONESIA TAHUN 2013-2014**

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ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Good Corporate Governance* yang meliputi variabel Dewan Komisaris dan Komite Audit, *Profitabilitas*, *Financial Leverage* yang di proksikan dengan menggunakan *Debt to Equity Ratio* (DER) terhadap *Return Saham*.

Penelitian ini menggunakan data sekunder yang diperoleh dengan metode *purposive sampling*. Dalam penelitian ini sampel diambil dari perusahaan yang tergabung dalam index LQ45 di Bursa Efek Indonesia mulai dari tahun 2013 sampai dengan 2015. Berdasarkan kriteria yang telah ditetapkan dari jumlah 45 perusahaan, diperoleh sampel sebanyak 19 perusahaan. Sehingga, total sampel selama 3 tahun penelitian adalah 57 sampel. Pengolahan data dilakukan dengan menggunakan program *Statistical Product and Service Solution (SPSS) For Windows*. Teknik analisis data yang digunakan adalah uji asumsi klasik, analisis regresi linier berganda, dan uji hipotesis menggunakan uji T secara parsial, uji F secara simultan.

Hasil pengujian secara parsial (uji T) menunjukkan bahwa hanya variabel Dewan Komisaris yang berpengaruh signifikan dan positif terhadap *return saham*. Sedangkan variabel Komite Audit, *Profitabilitas* dan *Debt to Equity Ratio* secara parsial tidak berpengaruh terhadap *return saham* pada perusahaan yang tergabung dalam index LQ45 di Bursa Efek Indonesia.

Kata Kunci : Dewan Komisaris, Komite Audit, *Profitabilitas*, *Debt to Equity Ratio* (DER), *Return Saham*.

**THE INFLUENCE OF GOOD CORPORATE GOVERNANCE,
PROFITABILITY, FINANCIAL LEVERAGE TO STOCK RETURN IN
THE COMPANY INCORPORATED IN THE LQ45 INDEX AT THE
INDONESIA STOCK EXCHANGE IN 2013-2015**

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ABSTRACT

This research aims to understand the influence of good corporate governance which includes variable board of commissioners and audit committee, return on assets , the financial leverage with the use of debt to equity ratio towards stocks return.

This study used secondary data obtained by purposive sampling method. In this research sample taken from companies joined in LQ45 index in the indonesia stock exchange starting from 2013 until 2015. Based on criteria that are determined from the number of 45 companies, obtained samples as many as 19 companies. So, the samples during three years of research was 57 samples. Data processing was done using the program statistical product and service solution (SPSS) for windows. Data analysis technique used is a classic assumption test, multiple linear regression analysis, and hypothesis testing using T test partial, F test simultaneously.

The results of testing partial (T test) shows that only variable the board of commissioners which influential significantly and positive to stock return. While the Audit Committee variables, Profitability and Debt to Equity Ratio partially no effect on stock return at a company incorporated in LQ45 index in the Indonesia Stock Exchange.

Keywords : board of commissioners, audit committee, profotability, debt to equity ratio and stock return.