

INTISARI

Penelitian ini dilakukan pada perusahaan yang tergabung di *Jakarta Islamic Index* (JII) periode 2011-2015. Tujuan dari penelitian ini adalah untuk mengetahui pengaruh ukuran perusahaan (*size*), profitabilitas (ROA), *leverage* (DER), kepemilikan manajerial (KM), kepemilikan institusional (KI), komisaris independen (KomIn), dan komite audit (KA) terhadap *return* saham dalam laporan tahunan (*annual report*) perusahaan yang tergabung di *Jakarta Islamic Index* (JII).

Metode pengumpulan data yang digunakan dalam penelitian ini adalah *content analysis* terhadap laporan tahunan (*annual report*) perusahaan dan ringkasan kinerja perusahaan melalui *website* resmi Bursa Efek Indonesia (BEI). *Content analysis* dilakukan dengan metode *check list* terhadap item-item dalam laporan tahunan perusahaan dan ringkasan kinerja perusahaan sesuai dengan kebutuhan data yang dibutuhkan dalam penelitian

Penelitian ini meneliti bagaimana pengaruh ukuran perusahaan (*size*), profitabilitas (ROA), *leverage* (DER), kepemilikan manajerial (KM), kepemilikan institusional (KI), komisaris independen (KomIn), dan komite audit (KA) terhadap *return* saham. Hasil penelitian menunjukkan bahwa variabel ukuran perusahaan tidak berpengaruh terhadap *return* saham perusahaan, profitabilitas berpengaruh positif terhadap *return* saham perusahaan, *leverage* berpengaruh negatif terhadap *return* saham perusahaan, kepemilikan manajerial tidak berpengaruh terhadap *return* saham perusahaan, kepemilikan institusional tidak berpengaruh terhadap *return* saham perusahaan, komisaris independen tidak berpengaruh terhadap *return* saham perusahaan dan komite audit berpengaruh positif terhadap *return* saham perusahaan.

Kata kunci: *Return Saham, Karakteristik Perusahaan, Good Corporate Governance*

ABSTRACT

This research has been conducted in all companies which are listed in the Jakarta Islamic Index (JII) in 2011-2015 periods. The purposes of this research is to find out the influence of firm size, profitability (ROA), leverage (DER), managerial ownership (KM), institutional ownership (KI), independent commissioner (KomIn), and audit committee (KA) to the stock return in annual report of the companies which are incorporated in Jakarta Islamic Index (JII).

The data collection has been carried out by using content analysis to the annual report of the company and the summary of company performance through official website of Indonesia Stock Exchange (IDX). Content analysis has been done by using check list method to the items in the annual statement of the company and the summary of company performance in accordance with the data which is required in the research.

This research studies how the influence of firm size, profitability (ROA), leverage (DER), managerial ownership (KM), institutional ownership (KI), independent commissioner (KomIn), and audit committee (KA) to the stock return. The result of the research shows that firm size does not have any influence to the stock return of the company, profitability has positive influence to the stock price of the company, leverage has negative influence to the stock return of the company, managerial ownership does not have any influence to the stock return of the company, institutional ownership does not have any influence to the stock return of the company, independent commissioner does not have any influence to the stock return of the company and audit committee has positive to the stock return of company.

Keywords: Stock return, Characteristic of Company, Good Corporate Governance.