

## ABSTRAK

### **PENGARUH PENGUNGKAPAN *CORPORATE SOCIAL RESPONSIBILITY* (CSR) DAN *GOOD CORPORATE GOVERNANCE* (GCG) TERHADAP *RETURN SAHAM* PADA PERUSAHAAN SEKTOR PERTAMBANGAN YANG TERDAFTAR DI BURSA EFEK INDONESIA PERIODE 2012-2016**

Oleh:

**Zahra Noor Lailatu Rachma**

Penelitian ini bertujuan untuk menguji pengaruh pengungkapan *Corporate Social Responsibility* (CSR) dan *Good Corporate Governance* (GCG) terhadap *Return Saham*. Sampel yang digunakan adalah perusahaan sektor pertambangan yang terdaftar di Bursa Efek Indonesia selama tahun 2012-2016 dengan teknik pengambilan sampel yang digunakan secara *purposive sampling*, terdapat 27 perusahaan sampel dengan periode selama 5 tahun. Analisis yang digunakan adalah model regresi linear berganda dengan pendekatan data panel. Hasil penelitian menunjukkan bahwa: (1). *Corporate Social Responsibility* berpengaruh positif signifikan terhadap *Return Saham* (2). Proporsi dewan komisaris independen berpengaruh negatif signifikan terhadap *Return Saham* (3). Kepemilikan saham terkonsentrasi berpengaruh negative signifikan terhadap *Return Saham* (4). Kepemilikan saham institusional tidak berpengaruh signifikan terhadap *Return Saham*.

**Kata Kunci:** *Corporate Social Responsibility*, Proporsi Dewan Komisaris Independen, Kepemilikan Saham Terkonsentrasi, Kepemilikan Saham Institusional, *Return Saham*.

## **ABSTRACT**

### **THE EFFECT OF CORPORATE SOCIAL RESPONSIBILITY DISCLOSURE (CSR) AND GOOD CORPORATE GOVERNANCE (GCG) ON STOCK RETURNS IN MINING SECTOR COMPANY LISTED IN INDONESIA STOCK EXCHANGE PERIOD 2012-2016**

**By:**

**Zahra Noor Lailatu Rachma**

Research is to examine the effect of Corporate Social Responsibility disclosure (CSR) and Good Corporate Governance (GCG) on Stock Returns. The sample used is mining sector company listed on the Indonesia Stock Exchange during 2012-2016 with the sampling technique used by purposive sampling, there were 27 sample companies with a period of 5 years. The analytical method used is multiple linear regression model with a panel data approach. The results showed that: (1). Corporate Social Responsibility has a significant positive effect on Stock Returns (2). The proportion of independent board of directors has a significant negative effect on Stock Returns (3). Concentrated ownership has a significant negative effect on Stock Returns (4). Institutional ownership has no significant effect on Stock Returns.

**Keywords: Corporate Social Responsibility, Proportion of Independent Board of Commissioners, Concentrated Ownership, Institutional Ownership, Stock Return.**