

RINGKASAN

Tujuan dari penelitian ini adalah untuk mengetahui pengaruh Profitabilitas (Return on Equity & Net Profit Margin) dan Corporate governance (Institutional Ownership, Audit Committee & Independent Commissioner) terhadap Return Saham pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia. Data yang digunakan dalam penelitian ini merupakan data sekunder laporan keuangan pada perusahaan industry perbankan yang terdaftar di Bursa Efek Indonesia pada tahun 2017-2019. Judul dalam penelitian ini yaitu : *“The effect of Profitability and Corporate Governance on Stock Return at Banking Company listed in Indonesia Stock Exchange on 2017-2019”*.

Hasil dari penelitian ini menunjukkan bahwa Return on Equity dan Net Profit Margin berpengaruh negative dan tidak signifikan terhadap Return Saham. Audit Committee, Independent Commissioner dan Institutional Ownership juga berpengaruh negative dan tidak signifikan terhadap Return Saham.

Implikasi penelitian ini bagi para investor adalah untuk meningkatkan kesadaran akan risiko kerugian dalam berinvestasi, karena tidak ada teori atau analisis yang dapat menjamin pengembalian investasi secara mutlak. Namun demikian, risiko kerugian dapat dikurangi dengan cara melakukan diversifikasi pada berbagai instrumen investasi.

Kata Kunci : *Return on Equity, Net Profit Margin, Institutional Ownership, Audit Committee, Independent Commissioner, Stock Return*



SUMMARY

The purpose of this study is to determine the effect of Profitability (Return on Equity & Net Profit Margin) and Corporate Governance (Institutional Ownership, Audit Committee & Independent Commissioner) on Stock Returns in banking companies listed on the Indonesia Stock Exchange. The data used in this study are secondary data on financial reports on banking industry companies listed on the Indonesia Stock Exchange in 2017-2019. The title in this study is: "The effect of Profitability and Corporate Governance on Stock Return at Banking Company listed in Indonesia Stock Exchange on 2017-2019".

The results of this study indicate that Return on Equity and Net Profit Margin have a negative and insignificant effect on Stock Returns. Audit Committee, Independent Commissioner and Institutional Ownership also have a negative and insignificant effect on Stock Returns.

The implication of this research for investors is to raise awareness about the risks associated with investing, as there is no theory or analysis that can guarantee absolute investment returns. However, by diversifying their investments across various instruments, investors can mitigate the risk of loss.

Keyword: *Return on Equity, Net Profit Margin, Institutional Ownership, Audit Committee, Independent Commissioner, Stock Return.*

