

ABSTRACT

The aim of this research is to examine the effect of profitability (ROE), corporate social responsibility (CSR), and ownership structure to stock return. Independent variables used in this research are ROE, CSR, institutional ownership, and managerial ownership. While the dependent variables in this research is stock return.

This research used a sample of manufacturing companies listed on the Indonesia Stock Exchange (IDX) in 2013-2014. The sampling method in this research is purpose sampling and acquired 100 companies that meet the criteria. Hypothesis testing using multiple regression analysis.

The result of this research showed ROE positively affecting on the stock return. While CSR, institutional ownership, and managerial ownership has no effect on stock return

Keyword: ROE, CSR, institutional ownership, managerial ownership, stock return.