

ABSTRAK

High quality stocks obtained from various indexes and types of companies listed on the IDX, property companies, real estate, and construction are expected to have bright prospects in the future because of the rapid economic development in the country of Indonesia which makes this sector of the company benefit high investment. For investors who prioritize profits, certainly pay more attention to the company's stock returns.

In this study, the authors will use institutional ownership, agency cost, profitability, corporate social responsibility as a factor that can affect corporate stock returns. The purpose of this study is to determine the effect of institutional ownership structure, agency cost, profitability, corporate social responsibility on stock returns on property companies, real estate, and building construction.

The research method used is descriptive and verification methods. The population used as research in this study are property, real estate, and building construction companies for the 2015-2018 period that have complete financial reports and sustainable reports in accordance with the research period. The number of companies listed on the Indonesia Stock Exchange in 2015-2018 was 61 companies. The sample selection method in this study is to use nonprobability sampling and purposive sampling techniques with a total of 30 companies that meet the criteria. Data analysis uses regression analysis.

This study shows that simultaneous institutional ownership, agency cost, profitability and corporate social responsibility simultaneously affect stock returns in property, real estate, and building construction companies listed on the Indonesia Stock Exchange. Institutional ownership, agency cost, profitability and corporate social responsibility simultaneously contribute or influence 15.9% of stock returns

Kata Kunci : Kepemilikan Institusional, *Agency Cost*, Profitabilitas, *Corporate Social Responsibility*, *Return Saham*

