

## ABSTRACT

*A stock return is the result which is obtained from investments. Return can be realized return that has occurred or an expected return that have not happened but it is expected to occur in the future. The aim of this research is to analyze Debt to Equity Ratio (DER), Price to Book Value (PBV), and Return on Asset (ROA) as an independent variable and a stock return as a dependent variable.*

*This research is classified into a descriptive study causal verification. The population in this study is the basic industry and chemical listed in Indonesia Stock Exchange (IDX) 2010 – 2013 which consist of 51 companies, with sample selection using purposive sampling obtained a sample 38 companies. Technical analysis of the data used in this research is the analysis of the regressed data of data panel. The data which is used in this research is a secondary data.*

*The results of this study indicate that DER, PBV, and ROA simultaneously does not have a significant effect on stock returns, with the R-square value is 0,097681 or 9,77% and the rest is explained by other factors which is not included in the model. The results of this study also indicate that DER partially has a significant effect on stock returns, while PBV and ROA has no significant effect on stock returns.*

*Keywords : Debt to Equity Ratio, Price to Book Value, and Return on Asset, and stock return*