

## ***ABSTRACT***

*This research is intended to analyze debt to equity ratio, earning per share, and interest rate to the stock returns in the manufacturing company listed on the stock exchange. The sample is manufacturing company listed on the stock exchange in 2011-2015. The data that be used is unbalanced panel and this data has 279. This research use multiple linear regression.*

*The results of this research showed debt to equity ratio has no significant effect on stock return. Earning per share has no significant effect on stock return. While interest rate affected negative and significantly on stock return.*

*Keywords :Debt to Equity Ratio, Earning Per Share, Interest Rate, and Stock Returns.*