

ABSTRACT

Capital market holds a key role for the new anyway that is the economy of a country. In Indonesia Stock Exchange on sharia capital market, there are two Islamic Stock Index including Jakarta Islamic Index (JII) and Sharia Indonesia Stock Index (ISSI). Along with the development of economy and technology that occurred will lead to increasing sharp competition level of the company. Therefore, in order for the issuers can compete, necessary funds management strategy in order to maintain the level of stock returns.

This study aims to reveal whether there is influence between liquidity and profitability against stock's return of ISSI in IDX period of 2011-2015 partially or simultaneous. By taking the population of as many as 315 ISSI stock issuers, with purposive and judgement sampling assessment criteria have been found 26 companies as sample.

The results showed that ROA had no effect significantly to returns, ROE had effect significantly to return, and Bid Ask Spread had effect significantly to return. And ROA, ROE, Bid Ask Spread had effect significantly to return.

Keywords: ROA, ROE, Bid Ask Spread, Return