

ABSTRACT

The research aims to examine the influence of stock price, trading volume, market value and variance return toward bid ask spread. The object of this research is companies listed of Islamic securities 2015. The selection of the sample in this study using purposive sampling method in order to obtain the total sample of 169 companies with a total 169 association reports daily stock trading companies listed of Islamic securities. Data analysis method used multiple linear regression. The results of this study indicate that stock price and variance return negative and significant impact to the bid ask spread, market value positive significant impact to the bid ask spread. While other variables trading volume does not affect the bid ask spread.

Key words : bid ask spread, stock price, trading volume, market value, and variance return.