

## ABSTRACT

This study aims to determine the Influence of Accounting Profit and Cash Flow Company and Its Relation to Return Shares in Manufacturing companies listed in Indonesia Sharia Stock Index in Indonesia Stock Exchange 2011-2015. The purpose of this research is to know the Influence of Accounting Profit, Operating Cash Flow, Investment Cash Flow and Cash Flow Funding to Stock Return. Sampling technique used in this research is Purposive Sampling. Where the population of 23 and sample 6 in sharia mining manufacturing companies listed in Indonesia Sharia Stock Index in Indonesia Stock Exchange.

The research approach used in this research is descriptive and associative method. Statistical analysis used in this research is classical assumption test, simple linear regression, coefficient correlation coefficient determination and hypothesis testing and data processing. The result of statistical test by partial give explanation that Accounting Profit have significant effect to stock return with contribution influence 27,9% at manufacturing company listed in indonesia syariah stock index, Operating Cash Flow give contribution influence 20,7% influence significantly to return Share, Cash Flow investment contributes 36.1% influence effect significantly on stock return and Cash Flow of funding contribute influence of 15.2% significant effect on stock returns in sharia mining manufacturing companies listed in Sharia Stock Index Indonesia on the Indonesia Stock Exchange.

**Keywords: Accounting Profit, Operating Cash Flow, Investment Cash Flow, Cash Flow Funding and Stock Return**