

## **ABSTRACT (in English)**

*Return of Syariah shares is return or return on a securities or capital investment, the amount is expressed in an annual percentage rate. Return is the result obtained from the investment, the return can be a realized return that already happened which is calculated based on historical data and expected return that has not happened and is expected to occur in the future. The development of syariah capital market in Indonesia, generally marked by various indicators of which is the increasingly widespread of syariah capital market actors issuing syariah securities that are stocks incorporated in the Jakarta Islamic Index (JII). This study aims to determine the influence between Profitability, Liquidity and solvency of Return of Syariah shares with Dividend payout Ratio as intervening variable at companies listed in Jakarta Islamic Index (JII). The population in this study were all companies registered in JII in 2012-2016 while the sample of this study using non probability sampling with purposive sampling so that produced 17 sample companies. Based on the results of multiple linear regression analysis, the first linear regression results of this study concluded that: Return On Assets, Current Ratio, and Debt to Equity Ratio has no effect on Dividend Payout Ratio. The second linear regression result of this research concludes that: Return On Asset have positive and significant effect to Sharia Return Shares while variable of Current Ratio, and Debt to Equity Ratio have no effect to Sharia Return Shares. Findings in this research is There is a positive influence of ROA on Stock Return. Investors are investing today not only for short-term goals but also for long-term, high-asset owned companies can increase corporate profits. The value paid by the investor must be equal to the par value of the stock. Sharia transaction issuance transaction based on syirkah transaction principle or partnership.*

**Keywords: Return On Aset, Current Ratio, Debt to Equity Ratio, Dividen Payout Ratio, Return of Syariah shares, Jakarta Islamic Index.**