

ABSTRAK

PERBANDINGAN RETURN SAHAM SYARIAH DAN RETURN SAHAM KONVENSIONAL YANG TERDAFTAR DI BURSA EFEK INDONESIA (BEI) PERIODE 2012-2017

Tujuan penelitian ini adalah untuk mengetahui perbedaan kinerja antara investasi pada saham syariah dengan investasi pada saham konvensional di Bursa Efek Indonesia. Indeks saham umumnya digunakan oleh investor sebagai indikator dalam melihat pergerakan bursa dan sebagai pembanding (benchmark) untuk menilai kinerja investasi yang berkaitan dengan saham.

Data penelitian diperoleh dari laporan keuangan perusahaan sektor properti dan real estate yang berjumlah 18 saham syariah dan 5 saham konvensional. Analisa data yang digunakan adalah uji beda independent sample t-test.

Berdasarkan hasil penelitian menunjukkan bahwa tidak ada perbedaan return yang signifikan antara perusahaan syariah dan konvensional selama tahun 2012-2017.

Kata Kunci: Indeks saham, Saham Syariah, Saham Konvensional

ABSTRACT

COMPARISON OF RETRUN STOCK PERFORMANCE AND CONVENTIONAL STOCK RETURN PERFORMANCE LISTED IN INDONESIA STOCK EXCHANGE (IDX) PERIOD 2012-2017

The purpose of this study is to determine the difference in performance between investment in Islamic stocks with investments in conventional stocks in the Indonesia Stock Exchange. The stock index is generally used by investors as an indicator in viewing the movement of the stock and as a benchmark to assess the performance of investments related to stocks. The index can also be used as a reference to assess the good performance of the investment.

The research data is obtained from the financial statements of property and real estate sector companies totaling 18 islamic stock stocks and 5 conventional stocks. Data analysis used is different test of independent sample t-test.

Based on the results of research showed that there is no difference of rate of return which is significant between sharia and conventional company during year 2012-2017

Keywords: Stock index, Sharia Shares, Conventional Shares,