

Abstrak

Khalifah Eka Yaniar Putri 200261100002, Komparasi Risk Dan Return Saham Pada Bank Syariah Dan Bank Umum Di Bursa Efek Indonesia (BEI) Tahun 2015-2019. Dibawah bimbingan Alexander Anggono, S.E., M.Si., Ph.D dan Dr. Ir. Nurita Andriani, MM.

Tujuan penelitian ini adalah untuk mengetahui apakah ada perbedaan risk saham bank syariah dengan risk saham bank umum dan juga untuk mengetahui apakah ada perbedaan return saham bank syariah dengan return saham bank umum.

Penelitian ini dilakukan menggunakan metode komparatif dengan pendekatan kuantitatif. Dalam penelitian ini teknik pengambilan sampel yang digunakan adalah *purposive sampling*, berdasarkan kriteria tertentu diperoleh 4 saham bank syariah dan 6 saham bank umum. Teknik analisis data yang digunakan dalam penelitian menggunakan uji beda *Sampel T Test* dan uji beda *Mann Whitney*.

Berdasarkan hasil penelitian bahwa pengujian statisik parametrik diperoleh hasil bahwa tidak ada perbedaan yang signifikan antara *risk* saham bank syariah dengan return saham bank umum. Sedangkan pengujian menggunakan statistik non parametrik yaitu *uji Mann Whitney* diperoleh hasil bahwa ada perbedaan yang signifikan antara return saham bank syariah dengan return saham bank umum.

Kata Kunci : Risk, Return, Bank Syariah, Bank Umum

Abstract

Khalifah Eka Yaniar Putri 200261100002, Comparison of Risk and Stock Return in Islamic Banks and Commercial Banks on the Indonesia Stock Exchange (IDX) 2015-2019. Under the guidance of Alexander Anggono, SE, M.Sc., Ph.D and Dr. Ir. Nurita Andriani, MM.

The purpose of this study was to determine whether there is a difference in the risk of Islamic bank shares with the risk of shares of commercial banks and also to find out whether there is a difference between the stock returns of Islamic banks and the stock returns of commercial banks.

This research was conducted using a comparative method with a quantitative approach. In this study, the sampling technique used was purposive sampling, based on certain criteria obtained 4 shares of Islamic banks and 6 shares of commercial banks. The data analysis technique used in the study used the Sample T test and the Mann Whitney test.

Based on the results of the research that parametric statistical testing obtained the results that there is no significant difference between the risk of Islamic bank shares with the stock returns of commercial banks. While testing using non-parametric statistics, namely the Mann Whitney test, the results show that there is a significant difference between Islamic bank stock returns and commercial bank stock returns.

Keywords: Risk, Return, Islamic Bank, Commercial Bank