

## ABSTRAK

**Eni Versary Awaliah, 2019.** Analisis Kompresi Pengembalian, Risiko, Koefisien Variasi Saham Syariah dan Saham Konvensional di LQ45, Jurusan Akuntansi, Fakultas Ekonomi, Universitas Muhammadiyah, Makassar. Dibimbing oleh A. Ifayani Haanurat sebagai pengawas I dan Linda Arisanty Razak sebagai pengawas II.

Penelitian ini bertujuan untuk menguji perbandingan pengembalian, risiko dan koefisien variasi dalam perusahaan syariah dan konvensional di LQ45. Metode pengumpulan sampel menggunakan metode *Purpose Sampling*, yaitu pemilihan sampel berdasarkan kriteria tertentu sehingga masing-masing dari 4 saham Syariah dan konvensional diperoleh. Teknik yang digunakan adalah uji T sampel independen.

Berdasarkan hasil penelitian menunjukkan bahwa tidak ada perbedaan yang signifikan antara tingkat pengembalian, risiko dan koefisien variasi pada saham syariah dan konvensional di LQ45.

**Kata kunci:** *Pengembalian, Risiko, Koefisien Variasi, Saham Syariah, Saham Konvensional, LQ 45*

## ABSTRACT

**Eni Versary Awaliah, 2019. *Compression Analysis of Returns, Risks, Variation Coefficients on Sharia Shares and Conventional Shares in LQ45*, Thesis Department of Accounting, Faculty of Economics, Muhammadiyah University, Makassar. Supervised by A. Ifayani Haanurat as supervisor I and Linda Arisanty Razak as supervisor II.**

*This study aims to examine the comparison of returns, risks and coefficient of variation in sharia and conventional companies in LQ45. The sample collection method uses the Purpose Sampling method, namely the selection of samples based on certain criteria so that each of the 4 Islamic and conventional shares is obtained. The technique used is the independent sample T test.*

*Based on the results of the study indicate that there is no significant difference between the rate of return, risk and coefficient of variation in Islamic and conventional companies in LQ45.*

**Keywords: Returns, Risk, Variation Coefficient, Sharia Shares, Conventional Shares, LQ 45**