

**Pengaruh Analisis Fundamental Keuangan dan Resiko Sistematis Terhadap Harga Saham
pada Pasar Modal Syariah
(Studi Kasus di Jakarta Islamic Index Periode 2020-2022)**

ABSTRAK

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Penelitian ini bertujuan untuk mengetahui pengaruh analisis fundamental keuangan dan resiko sistematis terhadap harga saham pada pasar modal syariah yang terdaftar di Jakarta Islamic Index (JII) periode 2020-2022 . Penelitian ini dilakukan karena terdapat ketidakkonsistenan hasil penelitian terdahulu.

Pemilihan sampel dilakukan dengan menggunakan metode purposive sampling, yaitu pemilihan sampel berdasarkan kriteria tertentu. Populasi penelitian ini adalah 20 perusahaan yang terdaftar pada pasar modal syariah, sehingga diperoleh 60 sampel. Data yang digunakan berupa data sekunder dengan teknik pengumpulan data menggunakan studi kepustakaan dan dokumentasi. Teknik analisis menggunakan analisis statistik deskriptif, uji asumsi klasik, analisis regresi linier berganda dan uji signifikansi.

Hasil penelitian ini menunjukkan bahwa secara parsial rasio profitabilitas berpengaruh negatif dan tidak signifikan terhadap harga saham. Rasio likuiditas secara parsial berpengaruh negatif dan signifikan terhadap harga saham. Rasio solvabilitas secara parsial berpengaruh negatif dan signifikan terhadap harga saham. Sedangkan beta saham secara parsial berpengaruh positif dan tidak signifikan terhadap harga saham.

Kata kunci : analisis fundamental, resiko sistematis, harga saham

***The Effect of Financial Fundamental Analysis and Systematic Risk on Stock Prices in the
Islamic Capital Market
(Case Study on the Jakarta Islamic Index Period 2020-2022)***

ABSTRACT

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This study aims to determine the effect of financial fundamental analysis and systematic risk on stock prices in the Islamic capital market listed on the Jakarta Islamic Index (JII) for the period 2020-2022 . This research was conducted because there were inconsistencies in the results of previous studies.

Sample selection was carried out using purposive sampling method, namely selecting samples based on certain criteria. The population of this study were 20 companies registered on the Islamic capital market, so that 60 samples were obtained. The data used is in the form of secondary data with data collection techniques using library research and documentation. The analysis technique uses descriptive statistical analysis, classical assumption test, multiple linear regression analysis and significance test.

The results of this study indicate that partially the profitability ratio has a negative and insignificant effect on stock prices. The liquidity ratio partially has a negative and significant effect on stock prices. The solvency ratio partially has a negative and significant effect on stock prices. Meanwhile, beta shares partially have a positive and insignificant effect on stock prices.

Keywords: fundamental analysis, systematic risk, stock prices