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Judul Skripsi : ANALISIS KINERJA REKSA DANA SAHAM
MENGGUNAKAN METODE SHARPE, TREYNOR, JENSEN
PERIODE 2021-2023

ABSTRAK

Penelitian ini bertujuan untuk mengukur kinerja reksa dana saham dengan menggunakan metode Sharpe, Treynor dan Jensen periode 2020-2023.

Metode penelitian ini menggunakan metode deskriptif kuantitatif dengan tipe data panel (time series dan cross section) dan sumber data adalah data sekunder dari Infovesta. Teknik pengambilan sampel menggunakan metode purposive sampling, berjumlah 5 reksa dana saham diantaranya Schroder Dana Prestasi Plus, Manulife Dana Saham Kelas A, Sucorinvest Equity Fund, Schroder Dana Prestasi, dan Batavia Dana Saham. Teknik analisa data yang digunakan adalah analisis perhitungan metode Sharpe, Treynor dan Jensen.

Hasil dari penelitian selama periode pengamatan Januari 2021- Desember 2023 menggunakan metode Sharpe, Treynor, dan Jensen, tidak terdapat reksa dana saham yang menunjukkan kinerja positif secara konsisten dan mampu melebihi kinerja IHSG selama periode penelitian. Analisis tahunan dengan menggunakan metode Sharpe, Treynor, dan Jensen berhasil mengidentifikasi pemenang tahunan, yaitu Sucorinvest Equity Fund pada tahun 2021, Schroder Dana Prestasi Plus pada tahun 2022, dan Batavia Dana Saham pada tahun 2023. Namun demikian, secara rata-rata kinerja selama periode penelitian, Schroder Dana Prestasi Plus menunjukkan kinerja tertinggi dalam ketiga metode tersebut.

Kata Kunci : Reksa Dana Saham, IHSG, Metode Sharpe, Metode Treynor dan Metode Jensen

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USING THE SHARPE, TREYNOR, JENSEN METHOD FOR
PERIOD 2021-2023*

ABSTRACT

This research aims to measure the performance of stock mutual funds using the Sharpe, Treynor and Jensen method for the 2020-2023 period.

This research method uses a quantitative descriptive method with panel data type (time series and cross section), and the data source is secondary data from Infovesta. The sampling technique used a purposive sampling method, totaling 5 stocks of mutual funds including Schroder Dana Prestasi Plus, Manulife Dana Saham Kelas A, Sucorinvest Equity Fund, Schroder Dana Prestasi, and Batavia Dana Saham. The data analysis technique used is the analysis of Sharpe, Treynor and Jensen methods.

The results of the research during the observation period January 2021- December 2023 using the Sharpe, Treynor and Jensen method, there were no stock mutual funds that showed consistent positive performance and were able to exceed the IHSG performance during the research period. Annual analysis using the Sharpe, Treynor, and Jensen method succeeded in identifying the annual winners, namely Sucorinvest Equity Fund in 2021, Schroder Dana Prestasi Plus in 2022, and Batavia Dana Saham in 2023. However, the average performance during the period research, Schroder Dana Prestasi Plus shows the highest performance in all three methods.

Keywords : *Stock Mutual Funds, IHSG, Sharpe Method, Treynor Method and Method Jensen*

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