

ABSTRAK

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ANALISIS KINERJA SAHAM INDEKS SRI-KEHATI PERIODE SEBELUM DAN SELAMA COVID-19 DENGAN METODE SHARPE, TREYNOR, DAN JENSEN

Penelitian ini bertujuan untuk membandingkan kinerja saham indeks SRI-KEHATI antara sebelum dan selama periode COVID-19 dengan menggunakan Rasio Sharpe, Treynor, dan Jensen. Metode kuantitatif dengan pendekatan deskriptif dipakai pada penelitian ini, serta menggunakan data sekunder. Pemilihan sampel data menggunakan metode non-probabilitas dengan teknik purposive sampling dari satu populasi. Kemudian dilakukan uji statistik dengan *paired sample T-Test* untuk menguji apakah terdapat perbedaan dalam kinerja saham-saham di indeks SRI-KEHATI untuk periode sebelum dan selama pandemi COVID-19 dengan menggunakan metode Sharpe, Treynor, dan Jensen. Hasil dari penelitian ini menunjukkan bahwa untuk metode pengukuran dengan menggunakan Rasio Sharpe dan Treynor, terdapat perbedaan yang signifikan saat sebelum dan selama pandemi COVID-19, namun berbeda bila pengukuran menggunakan Rasio Jensen dimana tidak terdapat perbedaan yang signifikan saat sebelum dan selama pandemi COVID-19.

Kata kunci: Sharpe Ratio, Treynor Ratio, Jensen Ratio, SRI-KEHATI

ABSTRAK

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ANALYSIS OF SRI-KEHATI STOCK PERFORMANCE IN THE PERIOD BEFORE AND DURING COVID-19 USING THE SHARPE, TREYNOR, AND JENSEN METHODS

This research aims to compare the performance of the SRI-KEHATI index stocks before and during the COVID-19 period using the Sharpe Ratio, Treynor Ratio, and Jensen's Alpha. A quantitative method with a descriptive approach was used in this study, utilizing secondary data. Sample data selection employed a non-probability method with a purposive sampling technique from a single population. Statistical tests were then conducted using paired sample t-test to examine whether there is a difference in portfolio performance among the stocks in the SRI-KEHATI index between the periods before and during the COVID-19 pandemic using the Sharpe, Treynor, and Jensen methods. The results of this research indicate that there was a notable contrast between the periods before and during the COVID-19 pandemic when utilizing the Sharpe Ratio and Treynor Ratio measurement methods. However, this discrepancy was not observed when employing the Jensen Method, as there was no significant difference detected between the two periods.

Keywords: Sharpe Ratio, Treynor Ratio, Jensen Alpha, SRI-KEHATI

