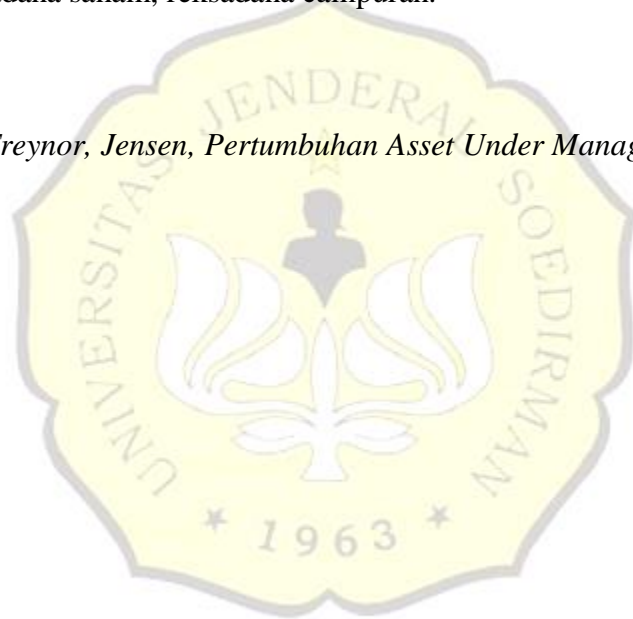


RINGKASAN

Penelitian bertujuan untuk membandingkan kinerja antara reksadana konvensional dengan reksadana syariah. Penelitian ini menggunakan metode *Sharpe*, *Treynor*, *Jensen*, dan Pertumbuhan *Asset Under Management* (AUM) sebagai tolak ukurnya. Populasi dalam penelitian ini adalah reksadana pendapatan tetap, reksadana saham, dan reksadana campuran di Indonesia. Teknik pengambilan sampel yang digunakan adalah metode *purposive sampling*.

Dari hasil pengujian analisis menggunakan uji *Anova-oneway* menunjukkan adanya perbedaan kinerja pada reksadana saham konvensional dan syariah baik pada reksadana pendapatan tetap, reksadana saham, reksadana campuran.

Kata Kunci : Sharpe, Treynor, Jensen, Pertumbuhan Asset Under Management



SUMMARY

The aim of this research is to compare the performance of sharia and conventional mutual fund. Using Sharpe, Treynor, Jensen, Growth of Asset Under Management (AUM) method as the measurements for its performance. The research populations are fixed-income funds, equity funds, and balanced funds. The sampling technique used is purposive sampling.

From the results using Anova-oneway it is known that there is a performance difference between sharia and conventional funds in all three types of funds (fixed-income funds, equity funds, and balanced funds).

Keywords : Sharpe, Treynor, Jensen, Growth of Asset Under Management

