

## ABSTRACT

Siti Listiana Tinnafiah, 2015, Thesis. Title: "Performance Comparison of Conventional stocks Mutual-Funds (Reksadana) and Sharia Mutual fund in Indonesia with the method of Sharpe, Treynor, Jensen, Information Ratio and Roy Safety First Ratio".

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Mutual-fund is a place used to collect funds from investors to be invested into the portfolio by investment manager. This study aimed to analyze Performance Comparison of Conventional stocks Mutual-Funds and Sharia Mutual fund in Indonesia with the method of *Sharpe, Treynor, Jensen, Information Ratio and Roy Safety First Ratio*

This study used the quantitative research type. By using a population of 151 conventional stock mutual-funds and 14 sharia stock mutual-funds. While sampling amounted to 21 conventional mutual funds and 7 sharia funds that done with *purposive sampling*. Methods of data collection in this study was documentation and literature. Data analysis used the method of Sharpe, Treynor, jensen, the information ratio and roy safety first ratio.

Calculation analysis results *Sharpe, Treynor, Jensen, Information Ratio and Roy Safety First* showed that conventional stock mutual-funds was better than sharia mutual-fund. Having tested with independent sample test statistics, using methods Sharpe and information ratios stated that there was no difference between the performance of conventional stock mutual funds and sharia stocks. While the method of *Treynor, jensen and roy safety first ratio* stated of different things that was the difference between the performance of conventional stock mutual-funds and sharia stock mutual-fund.