



KEMENTERIAN PENDIDIKAN DAN KEBUDAYAAN  
UNIVERSITAS PEMBANGUNAN NASIONAL VETERAN JAKARTA  
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**BERITA ACARA UJIAN SKRIPSI  
SEMESTER GENAP TA. 2019/2020**

Hari ini Selasa tanggal 30 Juni 2020, telah dilaksanakan Ujian Skripsi bagi mahasiswa :

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Program : Manajemen S.1

Dengan judul skripsi sebagai berikut :  
Analisis Perbandingan Pembentukan Portofolio Optimal Saham Berdasarkan Metode *Single Index Model* (SIM) Dan *Capital Asset Pricing Model* (CAPM) Dalam Pengambilan Keputusan Investasi

Dinyatakan yang bersangkutan *Lulus / Tidak Lulus* \*)

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Jakarta, 19 Juli 2020

Mengesahkan

A.n. Dekan

Kepala Program Studi Manajemen

Program Sarjana



Wahyudi., S.E., M.M

***The Comparison of Optimal Portfolio Formation Analysis with Single Index Model (SIM) and Capital Asset Pricing Model (CAPM) In Making Investment Decision***

**By Nurul Avriyanti Sholehah**

***Abstract***

*This research aims to find out the portfolio comparison that results from Single Index Model and Capital Asset Pricing Model methods, also portfolio performance evaluation result from Sharpe Index, Treynor Index, and Jensen Index on stocks listed in the LQ45 Index from 2017-2019. Samples taken consisted of 17 shares of companies listed on LQ45 Index successively and it has positive average return. Analysis using the Single Index Model (SIM) method produce an optimal portfolio consisting of 6 shares. Whereas the Capital Asset Pricing Model (CAPM) method produce an efficient portfolio consisted of 13 shares. Portfolio performance evaluation created from both methods results the rank of shares from each portfolio also has positive average index, that means shares consisted from these portfolio are worth to be invested.*

*Keyword: Portfolio, Single Index Model, Capital Asset Pricing Model, Portfolio Performance Evaluation, LQ45 Index.*