

ABSTRAK

**KINERJA SAHAM SEKTOR FARMASI
DI BURSA EFEK INDONESIA**

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Tujuan dilakukan penelitian untuk mengetahui kinerja saham dari perusahaan sektor farmasi di Bursa Efek Indonesia (BEI). Pandemi *Covid-19* menyebabkan banyak perusahaan mengalami penurunan performa kinerjanya. Dalam pergerakan harga saham pun akan terkena dampaknya serta mempengaruhi kinerja sahamnya. Objek penelitian ini adalah delapan perusahaan sektor farmasi yang terdaftar di Bursa Efek Indonesia. Metode yang akan digunakan untuk mengetahui kinerja saham yaitu *Metode Sharpe*, *Metode Treynor*, *Jensen Alpha*. Jenis data yang digunakan adalah data sekunder. Teknik Pengumpulan data melalui dokumentasi. Teknik analisis data dengan deskriptif. Hasil penelitian Kinerja Saham Sektor Farmasi Di Bursa Efek Indonesia ada dua Perusahaan Farmasi yang paling baik yaitu perusahaan dengan menggunakan metode *Sharpe*, *Treynor* dan *Jensen Alpha* pada periode 2018 sampai dengan 2022 yaitu perusahaan Pyridam Farma Tbk (PYFA) dan Industri Jamu dan Farmasi Sido (SIDO). Pyridam Farma Tbk (PYFA) Metode *Sharpe* memperoleh 361,62%, Metode *Treynor* memperoleh 363,58% dan Metode *Jensen Alpha* dengan *Alpha SML* memperoleh 33,68% dan *Alpha CML* memperoleh 54,08% sedangkan Industri Jamu dan Farmasi Sido (SIDO) metode *Sharpe* memperoleh 155,15%, Metode *Treynor* memperoleh 147,65% dan Metode *Jensen Alpha* dengan *Alpha SML* memperoleh 17,00% dan *Alpha CML* memperoleh 26,93% .

Kata kunci : *Kinerja Saham, Metode Sharpe, Metode Treynor, Jensen Alpha*

ABSTRACT
PHARMACEUTICAL SECTOR STOCK PERFORMANCE
ON THE INDONESIA STOCK EXCHANGE

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The purpose of this research is to determine the stock performance of pharmaceutical sector companies on the Indonesia Stock Exchange (IDX). The Covid-19 pandemic has caused many companies to experience a decline in their performance. In the movement of stock prices, it will also be affected and affect the performance of its shares. The objects of this research are eight pharmaceutical sector companies listed on the Indonesia Stock Exchange. The methods that will be used to determine stock performance are the Sharpe Method, Treynor Method, Jensen Alpha. The type of data used is secondary data. Data collection techniques through documentation. Data analysis techniques with descriptive. The results of research on the performance of pharmaceutical sector stocks on the Indonesia Stock Exchange there are two pharmaceutical companies that are the best, namely companies using the Sharpe, Treynor and Jensen Alpha methods in the period 2018 to 2022, namely the company Pyridam Farma Tbk (PYFA) and the Herb and Pharmaceutical Industry Sido (SIDO). Pyridam Farma Tbk (PYFA) Sharpe method obtained 361.62%, Treynor method obtained 363.58% and Jensen Alpha method with Alpha SML obtained 33.68% and Alpha CML obtained 54.08% while Herb and Pharmaceutical Industry Sido (SIDO) Sharpe method obtained 155.15%, Treynor method obtained 147.65% and Jensen Alpha method with Alpha SML obtained 17.00% and Alpha CML obtained 26.93%.

Keywords: *Stock Performance, Sharpe Method, Treynor Method, Jensen Alpha*