

Lampiran 1

Uji Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Kinerja portofolio (s) 2019	12	-1646.27	14.42	-514.5308	596.95023
Kinerja Portofolio (s) 2020	12	-1910.32	79.44	-569.6610	548.26246
Kinerja Portofolio (t) 2019	12	-1316.28	119.86	-103.6812	386.77365
Kinerja Portofolio (t) 2020	12	-179.00	1468.92	62.0590	447.65362
Kinerja Portofolio (j) 2019	12	-95031.68	182362.40	19834.2849	66851.65071
Kinerja Portofolio (j) 2020	12	-112.94	168.49	9.2118	75.58682
Valid N (listwise)	12				

Uji Normalitas

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Kinerja portofolio (s) 2019	.272	12	.015	.833	12	.053
Kinerja portofolio (s) 2020	.204	12	.182	.882	12	.094

Pair 1	Metode								
	Sharpe 2019	55.13017	625.80845	180.65534	-342.48955	452.74989	.305	11	.766
	- Metode								
	Sharpe 2020								
Pair 2	Metode								
	Jensen 2019	19825.07	66884.541	19307.9040	-	62321.483			
	- Metode	308	66	7	22671.337	40	1.027	11	.327
	Jensen 2020				24				