

Analisis pola kinerja reksa dana saham, reksa dana pendapatan tetap dan reksa dana campuran di Indonesia selama periode 2005-2010 = performance analysis pattern of quality mutual fund, fixed-income mutual fund and mixed mutual fund in indonesia for 2005-2010 period

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Abstrak

Perkembangan reksa dana di Indonesia terus bertambah. Dibutuhkan pengetahuan reksa dana yang baik agar dapat mengambil langkah yang tepat. Tesis ini membahas analisis pola kinerja reksa dana saham, reksa dana pendapatan tetap dan reksa dana campuran di Indonesia. Pengukuran kinerja ini dilakukan menggunakan Sharpe's Measure, Treynor's Measure, Jensen's Measure, Appraisal Ratio, M2 Measure, dan T2 Measure. Hasil penelitian menunjukkan bahwa tidak mudah untuk mempertahankan kinerja reksa dana tetap terbaik. Sedangkan kinerja yang terburuk untuk tiap tahunnya memiliki kesamaan pada produk reksa dana tertentu.

The growth of mutual funds in Indonesia continues to grow. It takes a good knowledge of mutual funds in order to take appropriate steps. This thesis discusses the performance analysis pattern of equity mutual fund, fixed-income mutual fund, and mixed mutual fund in Indonesia. Performance measurement was conducted using Sharpe's Measure, Treynor's Measure, Jensen's Measure, Appraisal Ratio, M2 Measure, dan T2 Measure. The results showed that it is not easy to maintain the best performance of mutual fund remain the best. While the worst performance for each year have in common on certain mutual fund products.