Style analysis alokasi aset pada portofolio reksa dana saham dan evaluasi kinerja reksa dana saham periode Januari 2006-Desember 2012 = Style analysis asset allocation in equity mutual fund?s portfolio and performance evaluation on equity mutual fund period January 2006-December 2012

Budi, author

Abstrak

Skripsi ini membahas tentang alokasi aset portofolio reksa dana saham berdasarkan indeks sektoral dan SBI serta evaluasi kinerja reksa dana saham periode Januari 2006 ndash Desember 2012 dengan menggunakan metode Sharpe rsquo's style analysis. Hasil penelitian menunjukkan bahwa sebagian besar reksa dana dipengaruhi oleh style nya dibanding selection. Sektor keuangan pertambangan dan infrastruktur menjadi sektor yang paling mempengaruhi return reksa dana saham periode Januari 2006 ndash Desember 2012. Hasil evaluasi kinerja reksadana saham menunjukkan bahwa hanya empat reksa dana saham yang mampu mengungguli benchmark nya signifikan secara statistik.

......This thesis discusses the assets alocation in equity mutal fund?s portfolio based on sectoral indices and SBI, as well as stock mutual fund performance evaluation period January 2006 - December 2012 by using Sharpe's style analysis. Results showed that most mutual funds are influenced by the style than the selection. Finance, mining, and infrastructure sector are the sectors that most affect the equity fund return period January 2006 - December 2012. Equity mutual fund performance evaluation results show that only four equity mutual funds that able to outperform their benchmarks statistically significant.