

Analisis kinerja reksa dana saham dan reksa dana pendapatan tetap di Indonesia periode 2004-2008 = Performance analysis of equity mutual fund and fixed-income mutual fund in Indonesia for 2004-2008 period

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Abstrak

Reksa dana merupakan salah satu pilihan produk investasi yang menarik. Dengan berinvestasi di reksa dana, investor tidak harus memiliki pengetahuan dan waktu yang cukup untuk mengelola investasinya karena pengelolaan dilakukan oleh manajer investasi. Sejak tahun 1995, reksa dana di Indonesia terus berkembang. Dalam reksa dana, selain return, yang perlu diperhatikan adalah risiko yang melekat pada produk ini.

Tesis ini membahas mengenai analisis kinerja reksa dana saham dan reksa dana pendapatan tetap di Indonesia periode 2004-2008 dengan mempertimbangkan faktor risikonya. Pengukuran dilakukan dengan Sharpe's Measure, Treynor's Measure, Jensen's Measure, Appraisal Ratio, M2 Measure, dan T² Measure. Hasil penelitian menunjukkan bahwa ada beberapa reksa dana saham dan pendapatan tetap yang kinerjanya mampu melampaui kinerja tolak ukurnya masing-masing.

.....Mutual fund is one of interesting investment product choices. Investors who don't have enough knowledge and time to manage his/her investment don't need to worry because investment manager will carry out the mutual fund management task. Since 1995, mutual fund in Indonesia keeps growing. In mutual fund, beside return, something that also needs to be concerned is the risk.

This thesis discuss about the performance measurement of equity and fixed-income mutual fund in Indonesia for 2004-2008 by considering the risk. The measurement use Sharpe's Measure, Treynor's Measure, Jensen's Measure, Appraisal Ratio, M2 Measure, and T² Measure. The result shows that there are several equity and fixed-income mutual fund that outperformed the market.