

Perbandingan pengaruh makroekonomi terhadap arus dana reksa dana syariah dan konvensional kelolaan manajer investasi XYZ Januari 2010- Agustus 2014 = The sinfluence of macroeconomic mutual fund flows towards syariah and conventional funds managed by the investment manager of PT. XYZ from January 2010 to-August 2014 / Anesti Firda Amalia

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Abstrak

ABSTRAK

Penelitian ini bertujuan untuk melihat pengaruh rata-rata suku bunga deposito 1 bulan, IHSG dan nilai tukar USD terhadap arus dana Reksa Dana Konvensional Saham, Reksa Dana Syariah Saham, Reksa Dana Konvensional Campuran dan Reksa Dana Syariah Campuran yang dikelola oleh Manajer Investasi PT. XYZ dengan rentang waktu penelitian Januari 2010 - Agustus 2014 dengan menggunakan metode regresi linear berganda.

Hasil penelitian memperlihatkan bahwa setiap jenis Reksa Dana memiliki reaksi yang berbeda terhadap pergerakan ekonomi Indonesia. Pada Reksa Dana Konvensional Saham, variabel return rata-rata deposito 1 bulan tidak berpengaruh signifikan, hasil berbeda ditunjukkan oleh Reksa Dana Syariah Saham dimana return IHSG berpengaruh signifikan. Sedangkan pada Reksa Dana Konvensional Campuran tidak ada variabel yang berpengaruh signifikan. Pada Reksa Dana Syariah Campuran, return rata-rata suku bunga 1 bulan dan return IHSG berpengaruh signifikan.

Penelitian lebih lanjut diperlukan untuk mengetahui pengaruh faktor-faktor lain diluar variabel dependen yang diteliti dalam mempengaruhi flow Reksa Dana.

ABSTRACT

The objective of this research is to see the influence of the 1-month average rates on deposits, IHSG, and USD exchange rate toward the mutual fund flows of Fund Shares, Mutual Fund Shares, Balanced Fund managed by The Investment Manager of PT. XYZ. The research period dated from January 2010 to August 2014 using regression analysis.

The finding showed that each kind of Mutual Funds had different reaction towards Indonesia's economic movement. On The Mutual Funds of Fund Shares, the return variable of 1-month average deposits had no significant influence. Different finding resulted from Mutual Fund Shares, in which IHSG gave significant influence. While on Balanced Funds, there was no significant variable. On Sharia Balanced Funds, the return of 1-month interest rate and return of IHSG gave significant influence.

Further research is needed to know the influence of other factors beyond the observed dependent variable towards the flow of Mutual Funds.;The objective of this research is to see the influence of the 1-month average rates on deposits, IHSG, and USD exchange rate toward the mutual fund flows of Fund Shares,

Mutual Fund Shares, Balanced Fund managed by The Investment Manager of PT. XYZ. The research period dated from January 2010 to August 2014 using regression analysis.