

Analisis strategi rebalancing pada tiga jenis portofolio saham lq45, konstruksi, dan konsumsi di indonesia periode 2006 2015 =
Rebalancing strategy analysis on three types of stock portfolios lq45 construction and consumption in indonesia for period 2006 2015

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Abstrak

ABSTRAK

Selama ini, banyak yang telah percaya bahwa strategi rebalancing merupakan salah satu metode manajemen risiko portofolio yang juga dapat memberikan tambahan tingkat pengembalian (rebalancing bonus) bagi yang melakukannya, dan, penelitian ini membuktikan jika rebalanced portfolio menghasilkan risiko yang lebih rendah pada saat masa krisis 2008 dan 2013, serta hasil investasi yang lebih tinggi daripada unrebalanced portfolio selama periode investasi 10 tahun. Tetapi ternyata, pengujian secara statistik menyimpulkan bahwa tidak ada perbedaan yang signifikan antara hasil rebalanced portfolio dengan unrebalanced portfolio, dan strategi rebalancing lebih tepat jika diterapkan pada industri progresif daripada industri defensif. Simulasi penelitian ini juga sudah melibatkan biaya transaksi.

ABSTRACT

During this time, many have believed that rebalancing strategy is one of portfolio risk management methods which can also provide additional returns (rebalancing bonus), and this research found that rebalanced portfolio resulted in a lower risk at the time of the 2008 crisis and 2013, as well as higher investment returns than non-rebalanced portfolio during the investment period of 10 years. But it turns out that statistically testing concluded that there was no significant difference between the results of the non-rebalanced portfolio versus rebalanced portfolio, and rebalancing strategies are more appropriate when applied to a progressive industry than defensive industry. This simulation study also involves transaction costs variable.