

Style Analysis (Alokasi Aset) Reksadana Campuran di Indonesia = Style Analysis (Asset Allocation) of Mixed Fund in Indonesia

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Abstrak

Tesis ini membahas analisis investment style berdasarkan style analysis pada reksadana campuran untuk mengetahui eksposur dari seluruh reksadana serta menganalisis konsistensi investment style yang digunakan oleh manajer investasi pada periode 2008-2013. Pengukuran eksposur reksadana dilakukan dengan metode quadratic programming menggunakan Excel Solver. Selanjutnya, konsistensi investment style dilihat dengan membandingkan style yang digunakan oleh manajer investasi pada tiap periode selama periode penelitian. Hasil penelitian menunjukkan bahwa sebagian besar manajer investasi menggunakan large cap style dalam mengelola portofolio reksadana. Style ini digunakan secara konsisten oleh manajer investasi selama periode penelitian.

.....The main objective of this thesis is to analyze the investment style based on style analysis on mixed fund to determine the exposure and to analyze the consistency of investment style which is used by fund managers in the period 2008-2013. The exposure of mutual fund is measured by quadratic programming methodology using Excel Solver. Consistency of investment style then could be seen by comparing the style that is used by fund managers on each period during the study period. Result of this study shows that most fund managers tend to use the large cap style in managing their portfolios. This style is used consistently by the managers during the study period