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## **ABSTRACT**

### **ANALISIS KINERJA REKSA DANA DI INDONESIA**

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At this present time there are still investors that does not understand or have experience with the stock market and therefore there are quite a few investors that invests their fund without prior research on an investment of a share. The result is there are several investors who suffer a big loss. On the other hand, an investor who has a limited fund is unable to invest their fund independently. Therefore, in order to bridge between investors especially with minimum knowledge of stock market with market itself mutual fund was formed. Mutual fund is formed to accumulate funds from the fund society and further to invest in portfolio by the fund manager. The constraint faced by investors are to own a mutual fund which can produce an optimal outcome. Therefore, the writer wish to analyze 3 types of mutual fund i.e. fixed income, share, and mixed with 3 methods : Sharpe, Treynor, Jensen. From each type, 5 mutual funds is taken as a sample and in total 15 mutual funds was analyzed. After analyzing the 3 methods, the writer found out the performance of 15 mutual funds from the highest to the lowest.

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