

**PENGARUH INFLASI, KURS RUPIAH ATAS DOLLAR AS DAN
JUMLAH UANG BEREDAR (M2) TERHADAP KINERJA REKSA DANA
JENIS SAHAM PADA PT. BATAVIA PROSPERINDO ASET
MANAJEMEN PERIODE 2010-2013**

Oleh:

Virgiansyah Vanuredi

A10119001

Pembimbing

Dwi Puryati, SE., M.Si., Ak

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh inflasi, kurs rupiah atas dollar AS dan jumlah uang beredar (M2) terhadap kinerja reksa dana jenis saham serta mengetahui perbedaan kinerja reksa dana dari tiga produk saham yang dimiliki oleh PT. Batavia Prosperindo Asset Manajemen.

Metode yang digunakan dalam penelitian ini adalah metode deskriptif, verifikatif dan komparatif. penelitian ini menggunakan analisis regresi linier berganda, uji F test (*Levene,s Test*), uji t test dan uji beda dengan menggunakan data sekunder yang diperoleh dari website resmi yang dimiliki oleh PT. Batavia Prosperindo Aset Manajemen.

Hasil pengujian hipotesis secara simultan menunjukkan bahwa semua variabel yaitu inflasi, kurs rupiah atas dollar AS dan jumlah uang beredar (M2) berpengaruh signifikan terhadap kinerja reksa dana jenis saham. Berdasarkan pengujian secara parsial menunjukkan bahwa inflasi, kurs rupiah atas dollar AS dan jumlah uang beredar (M2) berpengaruh signifikan terhadap kinerja reksa dana jenis saham. Selain itu hasil penelitian juga menunjukkan adanya perbedaan kinerja reksa dana dari produk batavia dana saham, produk batavia dana saham agro dan produk batavia dana saham optimal.

Kata kunci: Inflasi, Kurs Rupiah atas Dollar AS, Jumlah Uang Beredar (M2) dan Kinerja Reksa Dana Jenis Saham.

***THE INFLUENCE OF INFLATION, RUPIAH EXCHANGE RATE UPON
US DOLLAR AND THE CIRCULATION OF MONEY QUANTITY (M2)
TOWARD THE TYPE OF STOCK MUTUAL FUND PERFORMANCE IN
BATAVIA PROSPERINDO ASSET MANAGEMENT FROM 2010 TO 2013***

By:

Virgiansyah Vanuredi

A10119001

Under the guidance:

Dwi Puryati, SE., M.Si., Ak

ABSTRACT

The purpose of this research is to analyze the Influence of inflation, rupiah exchange rate upon US dollar and the circulation of money quantity (M2) toward the type of stock mutual funds performance in Batavia prosperindo asset management from 2010 to 2013. And to understand the different performance of stock mutual funds between the three stock products in Batavia prosperindo asset management.

This research is using the descriptive, verivicative and comparative method. This research also use the doubled linear of regression analysis, f test, t test and difference test with secondary data which is get at the official website of Batavia prosperindo asset manajemen.

The result of hipotetically test, simultanly shows of all variable that is inflation of rupiah exchange rate upon US dollar and the circulation of money quantity (M2), have a significant impact on type of stock mutual funds performance. And partially shows inflation of rupiah exchange rate upon US dollar and the circulatation of money quantity (M2), have a significant impact on type of stock mutual funds performance. In addition the result of this research also show the performance difference from mutual fund Batavia product stock fund, agro products Batavia stock funds and optimal products Batavia stock funds.

Keyword : inflation, rupiah exchange rate upon US dollar and the circulation of money quantity (M2), type of stock mutual funds performance.