

Analisis perkembangan pasar modal dan reksadana di Indonesia dan hubungannya dengan kinerja Bank Kustodian XYZ = The analysis of capital market development and mutual fund in Indonesia and its relationship with the performance of Custodian Bank XYZ

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Abstrak

ABSTRAK

Bank Kustodian adalah salah satu lembaga penunjang yang terdapat di dalam Struktur Pasar Modal di Indonesia Tesis ini menjabarkan peranan bank kustodian XYZ dalam perkembangan pasar modal di Indonesia Fungsi utama bank kustodian yaitu memberikan jasa penitipan surat berharga termasuk di dalamnya adalah reksadana Secara tidak langsung perkembangan yang terjadi pada reksadana akan memberikan dampak kepada aset yang dikelola oleh bank kustodian Tesis ini membahas mengenai korelasi dan hubungan kausalitas antara perkembangan produk reksadana dengan Asset Under Custody yang terdapat di bank kustodian XYZ Hasil penelitian menunjukkan bahwa korelasi antara Nilai Aktiva Bersih suatu reksadana dengan Asset Under Custody di bank kustodian XYZ sangat lemah dan tidak signifikan serta tidak terdapat hubungan kausalitas.

ABSTRACT

Custodian bank is one of institutions in the structure of capital market in Indonesia This thesis describes the role of the custodian bank XYZ in the development of capital market in Indonesia The main function of the custodian bank is to provide securities custody services including the mutual funds Indirectly the developments in the mutual fund products will give its effect to the assets under custody This thesis analyze the correlation and causality relationship between the development of mutual fund products with assets under custody managed by custodian bank XYZ The results showed that the correlation between the Net Asset Value of mutual fund products with Asset Under Custody in custodian bank XYZ is very weak and not significant The result also showed that there is no causal relationship between those variables.