

Analisis Pengaruh Ekonomi Makro Terhadap Kinerja Reksadana Saham Di Indonesia Pada Masa Pandemi Covid-19 = Analysis the Effect of Macroeconomics on Equity Mutual Funds Performance in Indonesia During the Covid-19 Pandemic

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Abstrak

Reksadana adalah salah satu jenis investasi yang diminati oleh banyak orang, karena dilakukan oleh manajer investasi sehingga investor dapat merasa lebih aman. Reksadana saham merupakan jenis reksadana yang dapat memberikan return terbesar. Namun reksadana tidak terlepas dari risiko sistematis atau faktor ekonomi makro seperti IHSG, Nilai Tukar, inflasi, dan kasus Covid-19 yang berpengaruh terhadap kinerja reksadana. Terdapat 172 sampel reksadana saham yang diuji menggunakan analisis regresi linier berganda. Hasil dari penelitian ini adalah IHSG dan nilai tukar berpengaruh signifikan negative, inflasi berpengaruh signifikan positif sedangkan kasus Covid-19 tidak berpengaruh signifikan pada Kinerja reksadana saham di Indonesia.

.....Mutual funds are one type of investment that many people are interested in, because they are carried out by investment managers where investors can feel more secure. There are seven types of mutual funds, stock mutual funds are the type of mutual funds that can provide the biggest returns. However, mutual funds cannot be separated from system risk, the purpose of this study is to analyze the effect of macroeconomic factors such as inflation, exchange rates, JCI, and the case of Covid-19 on the return of stock mutual funds in Indonesia. A sample of 172 mutual funds were selected using purposive sampling technique and tested in this study, data were collected from Thompson Reuters and Bank Indonesia. The method used in this research is multiple linear regression analysis. The result of this research is JCI and exchange rate have a negative significant effect and inflation have a positive significant effect on equity mutual funds performance in Indonesia, while the covid-19 cases has no significant effect on equity mutual fund performance.