ABSTRACT

THE EFFECT OF BI-7 DAYS (REVERSE) REPO RATE AND STOCK PRICE MOVEMENTS ON EQUITY MUTUAL FUND RETURNS

(Emperical Study on Stock Mutual Fund Products registered with the Financial Services Authority in 2018-2022)

By:

Zhia Zakiatu Zahra

203403169

Guide I : H. Tedi Rustendi S.E., M.Si., Ak., CA., Asean CPA

Guide II : R. Neneng Rina Andriani S.E., M.M., Ak., CA., CFRM

This study aims to determine how (1) BI-7 Day (Reverse) Repo Rate, Stock Price Movement, and Stock Mutual Fund Return registered with the Financial Services Authority in 2018-2022. (2) BI-7 Day (Reverse) Repo Rate and Stock Price Movement on the Return of Stock Mutual Funds listed on the Financial Services Authority in 2018-2022. (3) BI-7 Day (Reverse) Repo Rate and Stock Price Movement simultaneously on the Return of Stock Mutual Funds listed on the Financial Services Authority in 2018-2022. The research method used is a quantitative research method through a descriptive approach, while the sample withdrawal technique uses purposive sampling method. The data used is secondary data in the form of Net Asset Value of each mutual fund product. The analysis used is multiple linear regression analysis with the Eviews 12 tool. The results showed that (1) BI-7 Day (Reverse) Repo Rate, Stock Price Movement, Stock Mutual Fund Return experienced an increase and decrease every year. (2) Partially BI-7 Day (Reverse) Repo Rate has an effect on Stock Mutual Fund Return. Stock Price Movement has an effect on Stock Mutual Fund Return. (3) BI-7 Day (Reverse) Repo Rate and Stock Price Movement together have a significant effect on Stock Mutual Fund Return.

***Keywords**: BI-7 Day (Reverse) Repo Rate, Stock Price Movement, Stock Mutual Fund Return.*

ABSTRAK

PENGARUH BI-7 DAYS (REVERSE) REPO RATE
DAN PERGERAKAN HARGA SAHAM
TERHADAP RETURN REKSADANA SAHAM
(Studi Empiris pada Produk Reksadana Saham yang terdaftar di Otoritas Jasa Keuangan pada Tahun 2018-2022)

Oleh:
Zhia Zakiatu Zahra
NPM 203403169

Pembimbing I : H. Tedi Rustendi S.E., M.Si., Ak., CA., Asean CPA
Pembimbing II : R. Neneng Rina Andriani S.E., M.M., Ak., CA., CFRM

Penelitian ini bertujuan untuk mengetahui bagaimana (1) BI-7 *Day (Reverse) Repo Rate,* Pergerakan Harga Saham, dan *Return* Reksadana Saham yang terdaftar di Otoritas Jasa Keuangan pada tahun 2018-2022. (2) BI-7 *Day (Reverse) Repo Rate* dan Pergerakan Harga Saham terhadap *Return* Reksadana Saham yang terdaftar di Otoritas Jasa Keuangan tahun 2018-2022. (3) BI-7 *Day (Reverse) Repo Rate* dan Pergerakan Harga Saham secara simultan terhadap *Return* Reksadana Saham yang terdaftar di Otoritas Jasa Keuangan tahun 2018-2022. Metode penelitian yang digunakan merupakan metode penelitian kuantitatif melalui pendekatan deskriptif, sedangkan teknik penarikan sampel menggunakan metode *purposive sampling.* Data yang digunakan merupakan data sekunder berupa Nilai Aktiva Bersih masing-masing produk reksadana. Analisis yang digunakan merupakan analisis regresi linier berganda dengan alat bantu Eviews 12. Hasil penelitian menunjukan bahwa (1) BI-7 *Day (Reverse) Repo Rate,* Pergerakan Harga Saham, *Return* Reksadana Saham mengalami kenaikan dan penurunan setiap tahunnya. (2) Secara parsial BI-7 *Day (Reverse) Repo Rate* berpengaruh terhadap *Return* Reksadana Saham. Pergerakan Harga Saham berpengaruh terhadap *Return* Reksadana Saham. (3) BI-7 *Day (Reverse) Repo Rate* dan Pergerakan Harga Saham secara bersama-sama berpengaruh signifikan terhadap *Return* Reksadana Saham.

Kata Kunci: BI-7 *Day (Reverse) Repo Rate,* Pergerakan Harga Saham, *Return* Reksadana Saham.