

ABSTRAK

ANALISIS FAKTOR-FAKTOR YANG MEMPENGARUHI KINERJA REKSA DANA PENDAPATAN TETAP (Studi Empiris pada RDPT yang Terdaftar di OJK Periode 2020-2021)

Penelitian ini bertujuan untuk menguji dan membuktikan pengaruh *expense ratio*, perputaran portofolio, ukuran dana dan umur reksa dana terhadap kinerja reksa dana pendapatan tetap di Indonesia tahun 2020-2021. Penelitian ini menggunakan metode deskriptif dan verifikatif dengan pendekatan kuantitatif. Teknik pengambilan sampel menggunakan metode *purposive sampling*, dengan jumlah sampel penelitian sebanyak 82 reksa dana pendapatan tetap.

Penelitian ini menggunakan analisis regresi data panel. Berdasarkan hasil uji t, *expense ratio* tidak berpengaruh terhadap kinerja reksa dana pendapatan tetap, perputaran portofolio tidak berpengaruh terhadap kinerja reksa dana pendapatan tetap, ukuran dana berpengaruh negatif signifikan terhadap kinerja reksa dana pendapatan tetap, dan usia reksa dana berpengaruh negatif signifikan terhadap kinerja reksa dana pendapatan tetap. Berdasarkan hasil uji F, secara simultan *expense ratio*, perputaran portofolio, ukuran dana dan umur reksa dana berpengaruh terhadap kinerja reksa dana pendapatan tetap.

Kata Kunci : Kinerja Reksa Dana Pendapatan Tetap, *Expense Ratio*, Perputaran Portofolio, Ukuran Dana, Umur Reksa Dana.

ABSTRACT

ANALYSIS OF FACTORS AFFECTING THE PERFORMANCE OF FIXED INCOME MUTUAL FUNDS

(Empirical Study on RDPTs Registered with OJK for the 2020-2021 Period)

This research aims to test and prove the influence of expense ratio, portfolio turnover, fund size and mutual fund age on the performance of fixed income mutual funds in Indonesia in 2020-2021. This research uses descriptive and verification methods with a quantitative approach. The sampling technique used a purposive sampling method, with a total research sample of 82 fixed income mutual funds.

This research uses panel data regression analysis. Based on the results of the t test, expense ratio has no effect on the performance of fixed income mutual funds, portfolio turnover has no effect on the performance of fixed income mutual funds, fund size has a significant negative effect on the performance of fixed income mutual funds, and mutual fund age has a significant negative effect on the performance of mutual funds fixed income. Based on the results of the F test, simultaneously expense ratio, portfolio turnover, fund size and mutual fund age influence the performance of fixed income mutual funds.

Keywords: Fixed Income Mutual Fund Performance, Expense Ratio, Portfolio Turnover, Fund Size, Mutual Fund Age.