

ABSTRACT

This study aims to determine the factors that influence the performance of mutual funds, namely Asset Under Management, Portfolio Turnover, Fund Cash Flow, Market Timing Ability, and Inflation on the Performance of Equity Mutual Funds registered with the Financial Services Authority in the 2018-2022 period.

The data used in this research is secondary data using purposive sampling technique so that a sample of 50 companies is obtained. The method used in this study is Multiple Linear Regression Analysis with a significance level of 5% where previously the classical assumption test was carried out which included the Normality Test, Multicollinearity Test, Autocorrelation Test, and Heteroscedasticity Test.

The results of this study indicate that the variables Asset Under Management, Portfolio Turnover, Fund Cash Flow, and Market Timing Ability have a positive effect on the performance of Equity Mutual Funds. Meanwhile, the inflation variable has a negative effect on the performance of equity funds. Based on the test results of the coefficient of determination, the adjusted R square value is 0.413 so that the predictive ability of the variables used in this study on the performance of equity funds is 41.3%, while the rest is influenced by other variables outside the research variables.

Keywords: *Asset Under Management, Portfolio Turnover, Fund Cash Flow, Market Timing Ability, Inflation, Mutual Fund Performance*



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