

**Lampiran 1. Daftar Sampel Reksa dana campuran syariah**

<b>NO</b>	<b>Nama Reksa Dana</b>
1	AAA Amanah Syariah Fund
2	Cipta Syariah Balance
3	Danareksa Syariah Berimbang
4	Mandiri Investa Syariah Berimbang
5	Panin Dana Syariah Berimbang
6	PNM Syariah
7	SAM Syariah Berimbang
8	Schroder Syariah Balanced Fund
9	TRIM Syariah Berimbang

**Lampiran 2. Nilai Aktiva Bersih per Unit Penyertaan Reksa dana campuran syariah**

<b>NO</b>	<b>NAMA REKSA DANA</b>	<b>2013</b>		<b>2014</b>	
		<b>I</b>	<b>II</b>	<b>I</b>	<b>II</b>
1	AAA Amanah Syariah Fund	2280.3	2167.4	2379.8	2465.11
2	Cipta Syariah Balance	1741.29	1584.22	1781.41	1798.15
3	Danareksa Syariah Berimbang	5984.22	4985.24	5495.25	5732.28
4	Mandiri Investa Syariah Berimbang	2771.56	2444.23	2649.69	2797.67
5	Panin Dana Syariah Berimbang	1129	895.05	992.44	1091.51
6	PNM Syariah	3240.39	2820.55	3064.18	3136.41
7	Sam Syariah Berimbang	1966.68	1705.29	1934.58	2143.24
8	Schroder Syariah Balanced Fund	2010.51	1819.08	2005.45	2130.35
9	TRIM Syariah Berimbang	2200.45	1935.39	2191.07	2413.37

**Lampiran 3 Rata-Rata *Return* Reksa dana campuran syariah**

NO	Reksa Dana	Tingkat Return			
		2013		2014	
		I	II	I	II
1	AAA Amanah Syariah Fund	0.0649	-0.0495	0.0980	0.0358
2	Cipta Syariah Balance	0.0764	-0.0902	0.1245	0.0094
3	Danareksa Syariah Berimbang	0.0928	-0.1669	0.1023	0.0431
4	Mandiri Investa Syariah Berimbang	0.0952	-0.1181	0.0841	0.0558
5	Panin Dana Syariah Berimbang	0.1201	-0.2072	0.1088	0.0998
6	PNM Syariah	0.0592	-0.1296	0.0864	0.0236
7	SAM Syariah Berimbang	0.2062	-0.1329	0.1345	0.1079
8	Schroder Syariah Balanced Fund	0.1237	-0.0952	0.1025	0.0623
9	TRIM Syariah Berimbang	0.0826	-0.1205	0.1321	0.1015

**Lampiran 4. Rata-Rata *Risk Free Aseet***

Risk Free Asset		
Bulan	2013	2014
Januari	0.0484	0.0723
Februari	0.0486	0.0717
Maret	0.0487	0.0713
April	0.0489	0.0714
Mei	0.0490	0.0715
Juni	0.0492	0.0714
Juli	0.0493	0.0709
Agustus	0.0494	0.0697
September	0.0496	0.0688
Oktober	0.0497	0.0685
November	0.0499	0.0687
Desember	0.0500	0.0690

### Lampiran 5. Rekapitulasi Standar Deviasi Reksa dana campuran syariah

No	Reksa Dana	$\sigma_i$
1	AAA Amanah Syariah Fund	0.0378
2	Cipta Syariah Balance	0.0293
3	Danareksa Syariah Berimbang	0.0262
4	Mandiri Investa Syariah Berimbang	0.0265
5	Panin Dana Syariah Berimbang	0.0526
6	PNM Syariah	0.0300
7	SAM Syariah Berimbang	0.0537
8	Schroder Syariah Balanced Fund	0.0263
9	TRIM Syariah Berimbang	0.0355

### Lampiran 6. Proporsi Alokasi Asset

NO	Reksa Dana	SAHAM	SBIS	PASAR UANG
1	AAA Amanah Syariah Fund	54	41	5
2	Cipta Syariah Balance	61	21	18
3	Danareksa Syariah Berimbang	60	31	9
4	Mandiri Investa Syariah Berimbang	66	28	6
5	Panin Dana Syariah Berimbang	77	15	8
6	PNM Syariah	65	19	16
7	SAM Syariah Berimbang	75	8	17
8	Schroder Syariah Balanced Fund	56	12	32
9	TRIM Syariah Berimbang	74	6	20

### Lampiran 7. Sharpe Ratio

NAMA REKSA DANA	Variabel Dependen			
	Sharpe Ratio (Y)			
	2013		2014	
	I	II	I	II
AAA Amanah Syariah Fund	1.2258	1.3635	1.7959	1.7968
Cipta Syariah Balance	1.5888	1.7854	2.3189	2.3549
Danareksa Syariah Berimbang	1.7694	2.0627	2.6301	2.6010
Mandiri Investa Syariah Berimbang	1.7459	1.9924	2.6174	2.5583
Panin Dana Syariah Berimbang	0.8075	1.1515	1.2522	1.2172
PNM Syariah	1.5671	1.7852	2.3000	2.2856
SAM Syariah Berimbang	0.7024	1.0578	1.1987	1.1822
Schroder Syariah Balanced Fund	1.7314	1.9837	2.6196	2.5718
TRIM Syariah Berimbang	1.2918	1.5196	1.8845	1.8500

### Lampiran 8. Statistik Deskriptif

#### *Descriptive Statistics*

	Sharpe Ratio	ISSI	Sukuk Pemerintah	SBIS
N Valid	36	36	36	36
Missing	0	0	0	0
Mean	1.7824167	1.0393406E4	336.3482778	.5855638
Median	1.7853000	1.0335236E4	315.1530000	.5325121
Mode	.70240 <sup>a</sup>	7760.12400 <sup>a</sup>	99.52200 <sup>a</sup>	.15215 <sup>a</sup>
Std. Deviation	.54906911	1.42757737E3	1.83890538E2	.35087646
Variance	.301	2037977.137	33815.730	.123
Minimum	.70240	7760.12400	99.52200	.15215
Maximum	2.63010	12985.12600	702.61700	1.53006
Sum	64.16700	3.74163E5	12108.53800	21.08030

## Lampiran 9. Uji Normalitas

### One-Sample Kolmogorov-Smirnov Test

		RES2
N		36
Normal Parameters <sup>a, b</sup>	Mean	.2954
	Std. Deviation	.24670
Most Extreme Differences	Absolute	.191
	Positive	.191
	Negative	-.125
Kolmogorov-Smirnov Z		1.145
Asymp. Sig. (2-tailed)		.145

a. Test distribution is Normal.

b. Calculated from data.

## Lampiran 10. Uji Multikolinieritas

### Coefficients<sup>a</sup>

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	ISSI	.332	3.012
	Sukuk Pemerintah	.192	5.197
	SBIS	.297	3.366

**Lampiran 11. Uji Heteroskedastisitas**

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	-.734	.668		-1.098	.280
ISSI	6.441E-5	.000	.373	1.481	.148
Sukuk Pemerintah	.001	.000	.754	2.279	.029
SBIS	.033	.187	.048	.179	.859

**Lampiran 12. Uji Autokorelasi (Durbin-Watson)**

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.707 <sup>a</sup>	.500	.454	.40587262	.735

a. Predictors: (Constant), SBIS, ISSI, Sukuk Pemerintah

b. Dependent Variable: Sharpe Ratio

**Lampiran 13. Uji Autokorelasi (Uji Run)**

**Runs Test**

	RES2
Test Value <sup>a</sup>	.21
Cases < Test Value	18
Cases >= Test Value	18
Total Cases	36
Number of Runs	18
Z	-.169
Asymp. Sig. (2-tailed)	.866

a. Median

#### Lampiran 14. Uji Regresi Linear Berganda

##### Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	-1.265	1.281		-.987	.331
ISSI	9.783E-5	.000	.254	1.173	.249
Sukuk Pemerintah	.003	.001	1.086	3.811	.001
SBIS	1.606	.359	1.026	4.477	.000

a. Dependent Variable: Sharpe Ratio

#### Lampiran 15. Uji Statistik Parsial (Uji-t)

##### Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.
	B	Std. Error	Beta		
(Constant)	-1.265	1.281		-.987	.331
ISSI	9.783E-5	.000	.254	1.173	.249
Sukuk Pemerintah	.003	.001	1.086	3.811	.001
SBIS	1.606	.359	1.026	4.477	.000

a. Dependent Variable: Sharpe Ratio

### Lampiran 16. Uji Signifikansi (Uji F)

#### ANOVA<sup>b</sup>

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	5.280	3	1.760	10.684	.000 <sup>a</sup>
Residual	5.271	32	.165		
Total	10.552	35			

a. Predictors: (Constant), SBIS, ISSI, Sukuk Pemerintah

b. Dependent Variable: Sharpe Ratio

### Lampiran 17. Uji Koefisien Determinasi

#### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.707 <sup>a</sup>	.500	.454	.40587262	.735

a. Predictors: (Constant), SBIS, ISSI, Sukuk Pemerintah

b. Dependent Variable: Sharpe Ratio