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LAMPIRAN

Lampiran 1
Data Nilai Aktiva Bersih Periode 2019-2023

$$NAB = \frac{\text{Jumlah asset-Total kewajiban}}{\text{Jumlah unit Penyertaan}}$$

No	Kode	Tahun	Jumlah Aset	Total kewajiban	Jumlah Unit Penyertaan	Jumlah
1	PNM Syariah	2019	24.906.517	22.042.024	1.300.000	2,20
		2020	31.664.889	26.077.979	3.800.000	1,47
		2021	43.712.295	37.274.341	3.800.000	1,69
		2022	46.833.225	39.404.677	3.800.000	1,95
		2023	51.047.436	41.981.618	3.800.000	2,39
2	Danareksa Syariah Berimbang	2019	2.455.062.282	1.697.843.628	942.136.000	0,80
		2020	2.625.583.900	1.860.697.048	942.136.000	0,81
		2021	2.890.992.223	2.112.190.237	942.136.000	0,83
		2022	53.491.005	17.237.134	23.819.913	1,52
		2023	60.452.508	20.103.805	23.815.510	1,69
3	TRIM Syariah Berimbang	2019	3.050.557	2.193.136	479.294	1,79
		2020	2.676.389	1.854.045	479.294	1,72
		2021	1.859.546	982.375	479.294	1,83
		2022	2.109.834	1.054.060	479.294	2,20
		2023	2.873.246	1.655.409	479.294	2,54
4	Simas Syariah Berkembang	2019	36.559.556	26.385.919	3.814.835	2,67
		2020	44.612.045	32.557.921	4.114.835	2,93
		2021	52.671.981	38.799.669	4.114.835	3,37
		2022	47.350.601	33.547.181	5.523.810	2,50
		2023	52.634.996	37.788.908	5.523.810	2,69
5	Mandiri Investa Syariah Berimbang	2019	1.318.246.335	1.025.749.580	28.982.859	10,09
		2020	1.429.334.484	1.151.267.847	28.982.859	9,59
		2021	1.355.555.571	1.165.811.025	29.309.931	6,47

		2022	1.992.544.687	1.544.096.631	29.309.931	15,30
		2023	2.174.219.449	1.660.442.815	29.309.931	17,53
6	Syariah Shinhan Mabrur Balance Fund	2019	16.163.058	11.655.032	3.970.279	1,14
		2020	16.812.579	12.249.582	3.970.279	1,15
		2021	17.543.629	12.857.315	3.970.279	1,18
		2022	22.693.047	17.880.620	3.970.279	1,21
		2023	23.342.421	18.378.347	3.970.279	1,25
7	Schroder Syariah Balanced Fund	2019	21.266	17.419	2.350	1,64
		2020	21.673	17.587	2.577	1,59
		2021	24.342	19.916	2.907	1,52
		2022	21.335	16.855	2.234	2,01
		2023	20.629	16.165	2.306	1,94
8	Pacific Balance Syariah	2019	3.652.948	1.818.116	1.262.109	1,45
		2020	4.881.912	2.920.986	1.262.109	1,55
		2021	5.936.609	3.824.141	1.262.109	1,67
		2022	6.857.140	4.588.595	1.262.109	1,80
		2023	6.717.297	4.282.942	1.262.109	1,93
9	Mega Asset Madania Syariah	2019	8.007.675.910	1.002.502.698	847.114.000	8,27
		2020	16.117.926.696	6.602.789.156	1.150.000.000	8,27
		2021	14.041.750.908	1.289.970.357	1.150.000.000	11,09
		2022	16.070.574.009	1.049.294.632	1.150.000.000	13,06
		2023	14.566.714.321	2.258.258.394	1.150.000.000	10,70
10	Syaria Campuran BNI-AM Prioritas mindi	2019	845.605	688.489	23.623	6,65
		2020	891.337	746.236	23.623	6,14
		2021	964.838	838.318	26.065	4,85
		2022	1.029.837	889.639	26.065	5,38
		2023	1.086.664	931.931	26.065	5,94

11	Panin Dana Syariah Berimbang	2019	211.287	166.846	2.409	18,45
		2020	218.067	170.607	2.409	19,70
		2021	204.463	155.915	2.409	20,15
		2022	212.432	151.845	2.409	25,15
		2023	222.010	158.149	2.409	26,51
12	Syariah Campuran Panin Sumber Berkat	2019	211.287	166.846	2.409	18,45
		2020	218.067	170.607	2.409	19,70
		2021	204.463	155.915	2.409	20,15
		2022	212.432	151.845	2.409	25,15
		2023	222.010	158.149	2.409	26,51

Lampiran 2
Data Nilai Tukar Rupiah Periode 2019-2023

$$\text{Kurs Tengah} = \frac{\text{kurs jual+kurs beli}}{2}$$

Bulan	2019	2020	2021	2022	2023
Januari	14163.14	13732.23	14061.90	14335.24	15218.76
Februari	14035.21	13776.15	14042.10	14351.06	15050.37
Maret	14211.00	15194.57	14417.39	14348.64	15224.21
April	14142.58	15867.43	14558.18	14368.74	14792.38
Mei	14392.81	14906.19	14323.19	14608.00	14736.80
Juni	14226.53	14195.96	14338.23	14688.57	14857.34
Juli	14043.91	14582.41	14511.19	14984.38	14964.55
Agustus	14242.05	14724.50	14397.70	14850.64	15168.91
September	14111.10	14847.96	14256.96	14971.77	15277.43
Oktober	14117.57	14749.14	14198.45	15417.48	15662.52
November	14068.72	14236.81	14263.50	15658.73	15539.32
Desember	14017.45	14173.09	14328.92	15615.00	15435.80
Total	**141.476.725**	**1.458.220.333**	**1.303.188.175**	**1.484.985.417**	**1.819.283.40**

Lampiran 3
Data Jakarta Islamic Index Periode 2019-2023

$$\text{Indeks} = \frac{\text{Nilai pasar}}{\text{Nilai dasar}} \times 100\%$$

Bulan	Tahun	Nilai Pasar	Nilai Dasar	Jumlah
Januari	2019	2.376.039	3.861.714	0,615280935
	2020	3.464.486	2.134.960	1,622740473
	2021	1.965.127	3.252.589	0,604173168
	2022	2.009.678	4.012.027	0,500913379
	2023	2.116.902,03	4.680.534,04	0,452277884
Februari	2019	2.281.962	3.819.522	0,59744701
	2020	3.139.077	1.876.573	1,672771057
	2021	2.062.142	3.550.171	0,580857091
	2022	2.063.550	4.082.878	0,505415543
	2023	2.118.411,28	4.726.212,01	0,448226037
Maret	2019	2.302.445,00	3.798.988	0,606067984
	2020	2.688.657	1.582.238	1,699274698
	2021	1.980.626	3.439.755	0,575804381
	2022	2.143.993	4.249.251	0,504557862
	2023	2.117.267,55	4.760.828,11	0,444726737
April	2019	2.260.393	3.765.832	0,600237345
	2020	1.801.847	2.899.524	0,621428552
	2021	1.914.392	3.449.878	0,554915855
	2022	2.238.927	4.413.525	0,507287712
	2023	2.146.128,96	4.995.835,68	0,429583577
Mei	2019	2.160.109	3.626.641	0,595622506
	2020	1.756.903	2.878.401	0,610374649
	2021	1.856.126	3.399.629,00	0,545978988
	2022	2.217.181	4.424.098	0,50116001
	2023	1.999.749,80	4.562.904,16	0,438262503
Juni	2019	2.114.406,00	3.699.472	0,571542642
	2020	1.777.933	2.905.765,00	0,611864001
	2021	1.780.193	3.352.256	0,531043274
	2022	2.060.798	4.259.240	0,483841718
	2023	2.270.624,17	5.031.624,09	0,451270629

Juli	2019	2.129.917	3.741.062	0,569334857
	2020	1.852.320	3.013.152	0,614744958
	2021	1.742.542	3.428.821,00	0,508204424
	2022	2.234.297	4.366.687	0,511668686
	2023	2.295.647,23	5.506.713,09	0,416881576
Agustus	2019	2.175.807	3.859.325	0,563779158
	2020	1.967.623	3.056.828	0,643681293
	2021	1.823.479	3.440.212	0,530048439
	2022	2.295.446	4.422.323	0,519058875
	2023	2.299.183,89	5.711.745,70	0,402536109
September	2019	2.124.184	3.794.158	0,559856495
	2020	1.834.125	2.925.937	0,626850476
	2021	1.964.321	3.595.742	0,546290863
	2022	2.276.016	4.352.892	0,522874448
	2023	2.350.449,17	5.872.421,11	0,400252149
Oktober	2019	2.127.294	3.806.747	0,558822007
	2020	1.928.850	3.061.605	0,630012689
	2021	2.021.962	3.682.682	0,549046049
	2022	2.293.880	4.409.187	0,520250105
	2023	2.231.921,60	5.684.645,48	0,392622831
November	2019	2.066.950	3.638.953	0,568006787
	2020	2.113.168	3.362.663	0,628420987
	2021	1.981.710	3.770.716	0,525552707
	2022	2.252.544	4.529.931	0,497257905
	2023	2.221.979,20	5.862.310,16	0,379027916
Desember	2019	2.318.565	3.744.816	0,619139899
	2020	2.058.772	3.344.926	0,615491045
	2021	2.015.192	3.983.652	0,505865472
	2022	2.155.449	4.786.015,00	0,450364029
	2023	2.501.485,69	6.145.957,92	0,40701315

Lampiran 4
Data BI Rate Periode 2019-2023

Bulan	2019	2020	2021	2022	2023
Januari	6.00	5.00	3.75	3.50	9.25
Februari	6.00	4.75	3.50	3.50	5.75
Maret	6.00	4.50	3.50	3.50	5.57
April	6.00	4.50	3.50	3.50	5.75
Mei	6.00	4.50	3.50	3.50	5.57
Juni	6.00	4.25	3.50	3.50	5.75
Juli	5.75	4.00	3.50	3.50	5.57
Agustus	5.50	4.00	3.50	3.75	5.75
September	5.25	4.00	3.50	4.25	5.57
Oktober	5.00	4.00	3.50	4.75	6.00
November	5.00	3.75	3.50	5.25	6.00
Desember	5.00	3.75	3.50	5.50	6.00
Total	**67.50**	**51.00**	**42.25**	**42.50**	**73.25**

Lampiran 5
Data Rata-Rata Volume Perdagangan Periode 2019-2023

PERUSAHAAN	2019	2020	2021	2022	2023
PNM Syariah	5348204	3888404	3423629	3179201	3143377
Danareksa Syariah Berimbang	73084244	99023720	146988663	182091011	93125758
TRIM Syariah Berimbang	4265	-208	816	1056	4265
Simas Syariah Berkembang	3825918	1140162	2705567	478	4599
Mandiri Investa SyariahBerimbang	5348204	3888404	3423629	3179201	3143377
Syariah Shinhan Mabrur Balance Fund	3825918	1140162	2705567	478	4599
Schroder Syariah Balanced Fund	5348204	3888404	3423629	3179201	3143377
Pacific Balance Syariah	73084244	99023720	146988663	182091011	93125758
Mega Asset Madania Syariah	5827062	2639020	6783564	479	1015659
Syaria Campuran BNI-AM Prioritas mindi	901	52908621	8941264	1009212	286
Panin Dana Syariah Berimbang	5348202	3888404	3423629	3179201	3143377
Syariah Campuran Panin Sumber Berkat	5348202	3888404	3423629	3179201	3143377

Lampiran 6
Data Usia Reksadana Periode 2019-2023

Perusahaan	Tanggal peluncuran	Tahun aktif	2019	2020	2021	2022	2023
PNM Syariah	5/25/2000	2000	19	20	21	22	23
Danareksa Syariah Berimbang	10/1/2000	2000	19	20	21	22	23
TRIM Syariah Berimbang	12/27/2006	2006	13	14	15	16	17
Simas Syariah Berkembang	8/8/2014	2014	5	6	7	8	9
Mandiri Investa Syariah Berimbang	12/4/2004	2004	15	16	17	18	19
Syariah Shinhan Mabrur Baalance Fund	1/7/2019	2019	0	1	2	3	4
Schroder Syariah balanced	5/11/2009	2009	10	11	12	13	14
Pacific Balance Syariah	12/17/2013	2013	6	7	8	9	10
Mega Asset Madania Syariah	1/21/2014	2014	5	6	7	8	9
Syaria Campuran BNI-AM Prioritas mindi	5/11/2020	2020	-1	0	1	2	3
Panin Dana Syariah Berimbang	6/20/2012	2012	7	8	9	10	11
Syariah Campuran Panin Sumber Berkat	8/16/2022	2022	-3	-2	-1	0	1

Lampiran 7
Hasil Analisis Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
NAB	60	,80	26,51	7,0312	7,79987
NTR	60	1373223,00	1586743,00	1460971,4333	52210,67518
JII	60	28,06	70,61	53,4597	8,60498
BI Rate	60	350,00	925,00	468,8000	115,50109
VPR	60	,14	1,00	,5075	,27836
Usia	60	-9,84	25,16	9,9167	8,68527
Return	60	-333,00	1363,00	106,9833	278,65004
Valid N (listwise)	60				

Lampiran 8
Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		60
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	2,77364633
Most Extreme Differences	Absolute	,090
	Positive	,090
	Negative	-,081
Test Statistic		,090
Asymp. Sig. (2-tailed)		,200[c,d]

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

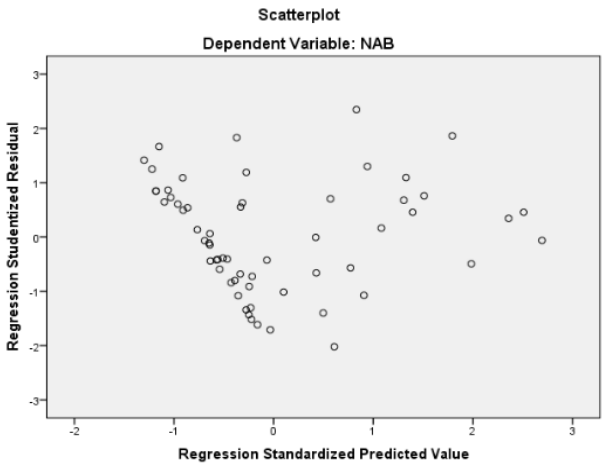
d. This is a lower bound of the true significance.

Lampiran 9
Hasil Uji Multikolinieritas

Coefficients

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	Kurs	,324	3,086
	JII	,463	2,160
	BI Rate	,556	1,800
	Volume	,771	1,296
	Usia	,755	1,325
	Return	,869	1,150

Lampiran 10
Hasil Uji Scatterplot



Lampiran 11
Hasil Uji Heteroskedastisitas

Coefficients

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,000	7,858		,000	1,000
	NTR	-3,381E-6	,000	-,117	-,520	,605
	JII	,037	,033	,214	1,136	,261
	BI Rate	,004	,002	,303	1,761	,084
	VPR	-,297	,790	-,055	-,376	,708
	Inflasi	-,001	,002	-,094	-,553	,583
	Emas	4,596E-6	,000	,394	1,705	,094
	Usia	-,027	,026	-,156	-1,058	,295
	Return	-,001	,001	-,185	-1,346	,184

Lampiran 12
Hasil Uji Autokorelasi

Runs Test

	Unstandardized Residual
Test Value[a]	-,09391
Cases < Test Value	30
Cases >= Test Value	30
Total Cases	60
Number of Runs	28
Z	-,781
Asymp. Sig. (2-tailed)	,435

a. Median

Lampiran 13
Hasil Analisis Regresi Linier Berganda

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	58,681	15,796		3,715	,001
	NTR	-1,099E-5	,000	-,074	-,841	,404
	JII	-,501	,066	-,553	-7,558	,000
	BI Rate	-8,760E-5	,005	-,001	-,019	,985
	VPR	6,141	1,589	,219	3,866	,000
	Usia	-,556	,051	-,619	-10,799	,000
	Return	,007	,001	,262	4,903	,000

Lampiran 14
Hasil Uji Signifikan Parsial (Uji –t)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	58,681	15,796		3,715	,001
	NTR	-1,099E-5	,000	-,074	-,841	,404
	JII	-,501	,066	-,553	-7,558	,000
	BI Rate	-8,760E-5	,005	-,001	-,019	,985
	VPR	6,141	1,589	,219	3,866	,000
	Inflasi	-,008	,004	-,128	-1,934	,059
	Emas	-5,322E-6	,000	-,088	-,982	,331
	Usia	-,556	,051	-,619	-10,799	,000
	Return	,007	,001	,262	4,903	,000

a. Dependent variable : NAB

Lampiran 15
Hasil Uji Signifikan Simultan (Uji F-test)

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3135,546	8	391,943	44,039	,000[b]
	Residual	453,894	51	8,900		
	Total	3589,440	59			

a. Dependent Variable: NAB

b. Predictors: (Constant), Return, BI Rate, Volume, Usia, JII, Kurs

Lampiran 16
Hasil Analisis Koefisien Determinasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,935[a]	,874	,854	2,98327

a. Predictors: (Constant), Return, BI Rate, Volume, Usia, JII, Kurs

b. Dependent Variable: NAB