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LAMPIRAN

Lampiran 1. Data populasi Exchange Traded Fund yang dikelola berdasarkan Indeks BEI

No	Nama Reksa Dana ETF
1	Reksa Dana Indeks Premier ETF Index IDX30
2	Reksa Dana Indeks SAM ETF SRI-KEHATI
3	Reksa Dana Indeks STAR ETF SRI-KEHATI
4	Reksa Dana Indeks Nusadana ETF IDX Value30
5	Reksa Dana Indeks Cipta ETF Index LQ45
6	Reksa Dana Indeks KISI IDX Value30 ETF
7	Reksa Dana Indeks Bahana ETF Bisnis – 27
8	Reksa Dana PNM ETF CORE LQ45
9	Reksa Dana Syariah Indeks Simas ETF JII
10	Reksa Dana Indeks Majoris Pefindo I-Grade ETF Indo
11	Ashmore ETF LQ45 ALPHA
12	Reksa Dana Indeks Panin ETF IDX30 Dinamis
13	Reksa Dana Indeks Batavia SRI-KEHATI ETF
14	Reksa Dana Indeks Batavia IDX30 ETF
15	Reksa Dana Indeks Premier ETF PEFINDO i-Grade
16	Reksadana Indeks Premier ETF IDX HIGH DIVIDEN 20
17	Reksa Dana Indeks Simas ETF IDX30
18	Reksa Dana ETF MNC36 LIKUID
19	Reksa Dana Indeks Pinnacle IDX30 ETF
20	Reksa Dana KIK Premier ETF SRI-KEHATI
21	Reksa Dana KIK Premier ETF SMinfra18
22	Reksa Dana KIK Syariah Premier ETF JII
23	Reksa Dana KIK Premier IDX30
24	Reksa Dana KIK Premier LQ45

Lampiran 2. Data Sampel

No	Kode Bank	Nama Perusahaan Perbankan
1	XBIN	BAHANA ETF BISNIS 27
2	XBID	REKSA DANA INDEKS BATAVIA IDX30 ETF
3	XISR	REKSA DANA INDEKS BATAVIA SRI KEHATI ETF
4	XCLQ	REKSA DANA INDEKS CIPTA ETF INDEX LQ45
5	XIPI	REKSA DANA INDEKS PREMIER ETF PEFINDO I GRADE
6	XISI	REKSA DANA PREMIER ETF SMINFRA 18
7	XIIT	Reksa Dana PREMIER ETF IDX30
8	R-LQ45X	REKSA DANAPREMIER ETF LQ45
9	XIJI	REKSA DANA PREMIER ETF JII
10	XKIV	REKSA DANA INDEKS KISI IDX VALUE30 ETF
11	XIMG	REKSA DANA INDEKS MAJORIS PEFINDO I GRADE ETF INDONESIA
12	XNVE	REKSA DANA INDEKS NUSADANA ETF IDX VALUE30
13	XPTD	REKSA DANA INDEKS PANIN ETF IDX30 DINAMIS
14	XPID	REKSA DANA INDEKS PINNACLE IDX30 ETF
15	XPCR	Reksa Dana PNM ETF Core LQ45
16	XAQA	REKSA DANA ASHMORE ETF LQ45 ALPHA
17	XBSC	REKSA DANA INDEKS SIMAS ETF IDX30

18	XSSI	Reksa Dana Syariah Indeks Simas ETF JII
19	XSRI	Reksa Dana STAR ETF SRI-Kehati

lampiran 3. Data Expanse Ratio

Reksa Dana	2020	2021
	Expanse Ratio	
BAHANA ETF BISNIS 27	0,0134	0,007
REKSA DANA INDEKS BATAVIA IDX30 ETF	0,00081	0,0007
REKSA DANA INDEKS BATAVIA SRI KEHATI ETF	0,00078	0,001
REKSA DANA INDEKS CIPTA ETF INDEX LQ45	0,001	0,0012
REKSA DANA INDEKS PREMIER ETF PEFINDO I GRADE	0,00134	0,0007
REKSA DANA PREMIER ETF IDX30	0,00078	0,0063
REKSA DANA PREMIER ETF LQ 45	0,0007	0,0006
REKSA DANA PREMIER ETF SMINFRA 18	0,00127	0,0006
REKSA DANA SYARIAH PREMIER ETF JII	0,00197	0,8005
REKSA DANA INDEKS KISI IDX VALUE30 ETF	0,00206	0,0016
REKSA DANA INDEKS MAJORIS PEFINDO I GRADE ETF INDONESIA	0,00673	0,0041
REKSA DANA INDEKS NUSADANA ETF IDX VALUE30	0,00294	0,0005
REKSA DANA INDEKS PANIN ETF IDX30 DINAMIS	1,69735	2,5279
REKSA DANA INDEKS PINNACLE IDX30 ETF	0,00182	0,0004
Reksa Dana PNM ETF Core LQ45	0,01474	0,0001
REKSA DANA ASHMORE ETF LQ45 ALPHA	0,00075	0,0008
REKSA DANA INDEKS SIMAS ETF IDX30	0,00348	0,0227
REKSA DANA INDEKS STAR ETF SRI KEHATI	0,00038	0,0011
Reksa Dana Syariah Indeks Simas ETF JII	0,02569	0,008

lampiran 4. Data Tracking Error

tracking error	Tracking Error	
	2020	2021
BAHANA ETF BISNIS 27	-504,988	-506,915
REKSA DANA INDEKS BATAVIA IDX30 ETF	-499,890	-484,939
REKSA DANA INDEKS BATAVIA SRI KEHATI ETF	-367,242	-345,509
REKSA DANA INDEKS CIPTA ETF INDEX LQ45	-933,849	-925,787
REKSA DANA INDEKS PREMIER ETF PEFINDO I GRADE	-335,524	-274,941
REKSA DANA PREMIER ETF IDX30	-502,295	391,870
REKSA DANA PREMIER ETF LQ 45	-933,777	-905,269
REKSA DANA PREMIER ETF SMINFRA 18	-309,266	-275,100
REKSA DANA SYARIAH PREMIER ETF JII	682,475	-535,082
REKSA DANA INDEKS KISI IDX VALUE30 ETF	-501,254	-488,209
REKSA DANA INDEKS MAJORIS PEFINDO I GRADE ETF INDONESIA	-335,093	-285,553
REKSA DANA INDEKS NUSADANA ETF IDX VALUE30	-494,969	-489,279
REKSA DANA INDEKS PANIN ETF IDX30 DINAMIS	-501,086	-473,679
REKSA DANA INDEKS PINNACLE IDX30 ETF	-825,397	-406,769
Reksa Dana PNM ETF Core LQ45	-917,759	-919,581
REKSA DANA ASHMORE ETF LQ45 ALPHA	-964,491	-917,377
REKSA DANA INDEKS SIMAS ETF IDX30	-464,095	-308,520
Reksa Dana Syariah Indeks Simas ETF JII	-606,945	531,547
REKSA DANA INDEKS STAR ETF SRI KEHATI	-347,048	-338,026

lampiran 5. Data Resiko ETF

Nama Produk	Resiko ETF	
	2020	2021
BAHANA ETF BISNIS 27	6,234	7,982
REKSA DANA INDEKS BATAVIA IDX30 ETF	1989,000	264,774
REKSA DANA INDEKS BATAVIA SRI KEHATI ETF	3853,000	60547,000
REKSA DANA INDEKS CIPTA ETF INDEX LQ45	1,796	11150,000
REKSA DANA INDEKS PREMIER ETF PEFINDO I GRADE	4,442	27,650
REKSA DANA PREMIER ETF IDX30	1,511	7,630
REKSA DANA PREMIER ETF LQ 45	1,057	2,159
REKSA DANA PREMIER ETF SMINFRA 18	4,618	3,784
REKSA DANA SYARIAH PREMIER ETF JII	318,647	1,064
REKSA DANA INDEKS KISI IDX VALUE30 ETF	2,698	1,987
REKSA DANA INDEKS MAJORIS PEFINDO I GRADE ETF INDONESIA	37,581	6,680
REKSA DANA INDEKS NUSADANA ETF IDX VALUE30	11,613	3,237
REKSA DANA INDEKS PANIN ETF IDX30 DINAMIS	0,778	3,762
REKSA DANA INDEKS PINNACLE IDX30 ETF	2863,000	5,357
Reksa Dana PNM ETF Core LQ45	5576,000	7,413
REKSA DANA ASHMORE ETF LQ45 ALPHA	1133,000	1,410
REKSA DANA INDEKS SIMAS ETF IDX30	6547,000	0,580
Reksa Dana Syariah Indeks Simas ETF JII	5308,000	1,730
REKSA DANA INDEKS STAR ETF SRI KEHATI	2,290	0,870

lampiran 6. Data Kinerja ETF

Nama Reksa Dana	kinerja ETF	
	2020	2021
BAHANA ETF BISNIS 27	-185,507	397,319
REKSA DANA INDEKS BATAVIA DX30 ETF	278,471	204,528
REKSA DANA INDEKS BATAVIA SRI KEHATI ETF	393,216	198,493
REKSA DANA INDEKS CIPTA ETF INDEX LQ45	5,040	10,393
REKSA DANA INDEKS PREMIER ETF PEFINDO I GRADE	45,810	26,304
REKSA DANA PREMIER ETF IDX30	85,552	28,160
REKSA DANA PREMIER ETF LQ 45	317,617	547,324
REKSA DANA PREMIER ETF SMINFRA 18	85,552	2112,814
REKSA DANA SYARIAH PREMIER ETF JII	16,763	420,879
REKSA DANA INDEKS KISI IDX VALUE30 ETF	18,107	17,877
REKSA DANA INDEKS MAJORIS PEFINDO I GRADE ETF INDONESIA	20,307	15,000
REKSA DANA INDEKS NUSADANA ETF IDX VALUE30	4,291	6,116
REKSA DANA INDEKS PANIN ETF IDX30 DINAMIS	11,431	4,955
REKSA DANA INDEKS PINNACLE IDX30 ETF	0,510	9,951
Reksa Dana PNM ETF Core LQ45	11,790	9,173
REKSA DANA ASHMORE ETF LQ45 ALPHA	15,771	11,444
REKSA DANA INDEKS SIMAS ETF IDX30	211,042	10,826
Reksa Dana Syariah Indeks Simas ETF JII	12,959	10,275
REKSA DANA INDEKS STAR ETF SRI KEHATI	11,544	11,612

lampiran 7.

Hasil Output SPSS Versi 22

1. Analisis Deskripsi

Descriptive Statistics

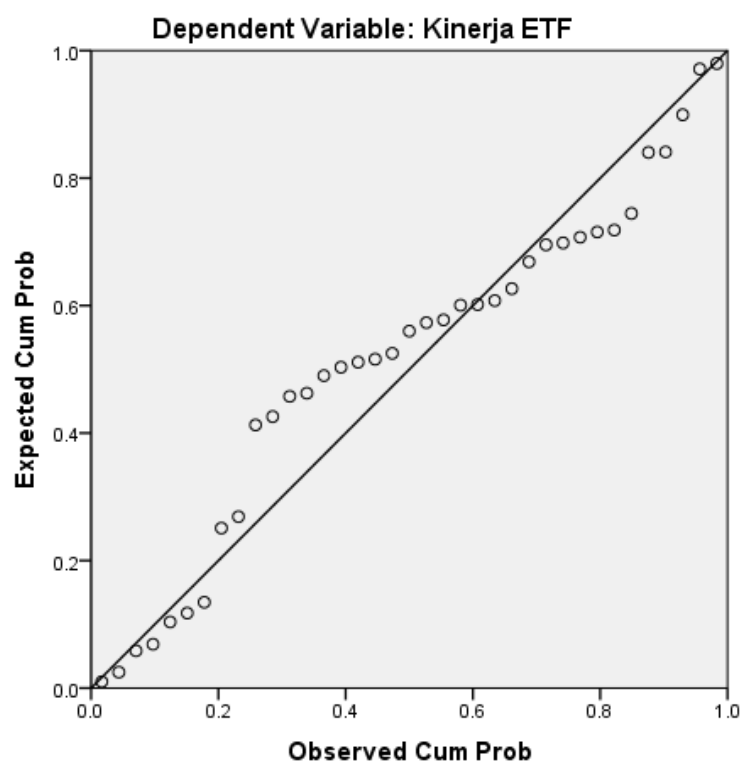
	N	Minimum	Maximum	Mean	Std. Deviation
Kinerja ETF	38	-180.000	3.12	.8024	1.113239
Expense Ratio	38	.0001	2.528	.11503	.486859
Tracking Error	38	-9.640	6.820	1.88342	2.890081
Resiko	38	.580	60547.000	2616.92310	9941.859484
Valid N (listwise)	38				

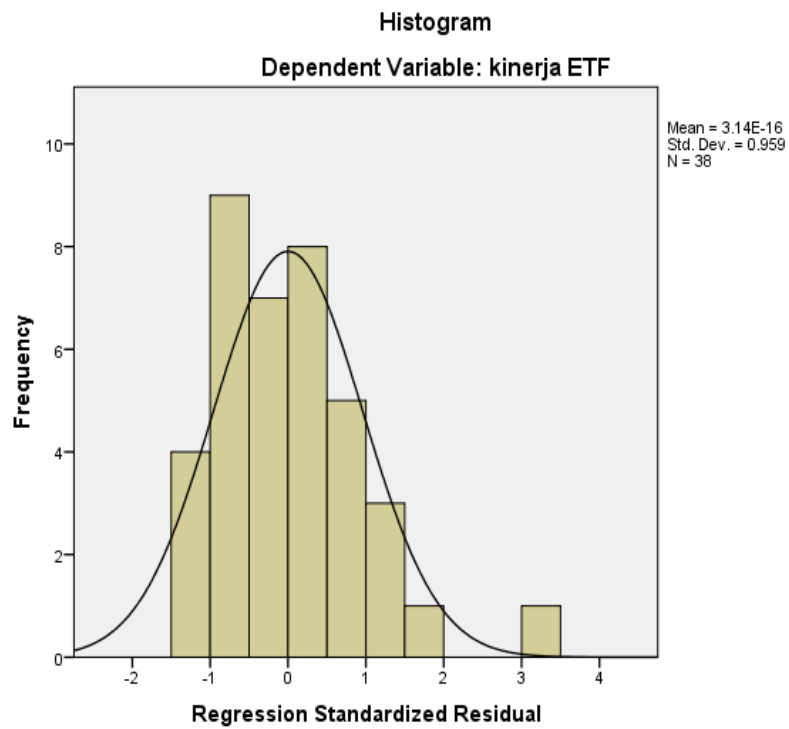
Sumber : Ouput SPSS, data yang diolah 2022

2. Uji Asumsi Klasik

a. Uji Normalitas

Normal P-P Plot of Regression Standardized Residual





One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		38
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.94728715
Most Extreme Differences	Absolute	.137
	Positive	.056
	Negative	-.137
Test Statistic		.137
Asymp. Sig. (2-tailed)		.076 ^c

- a. Test distribution is Normal.
- b. Calculated from data.
- c. Lilliefors Significance Correction

b. Uji Multikolonieritas

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	Expans Ratio	.829	1.207
	Tracking Error	.822	1.216
	RESIKO (X3)	.988	1.012

a. Dependent Variable: Kinerja ETF

c. Uji Autokorelasi

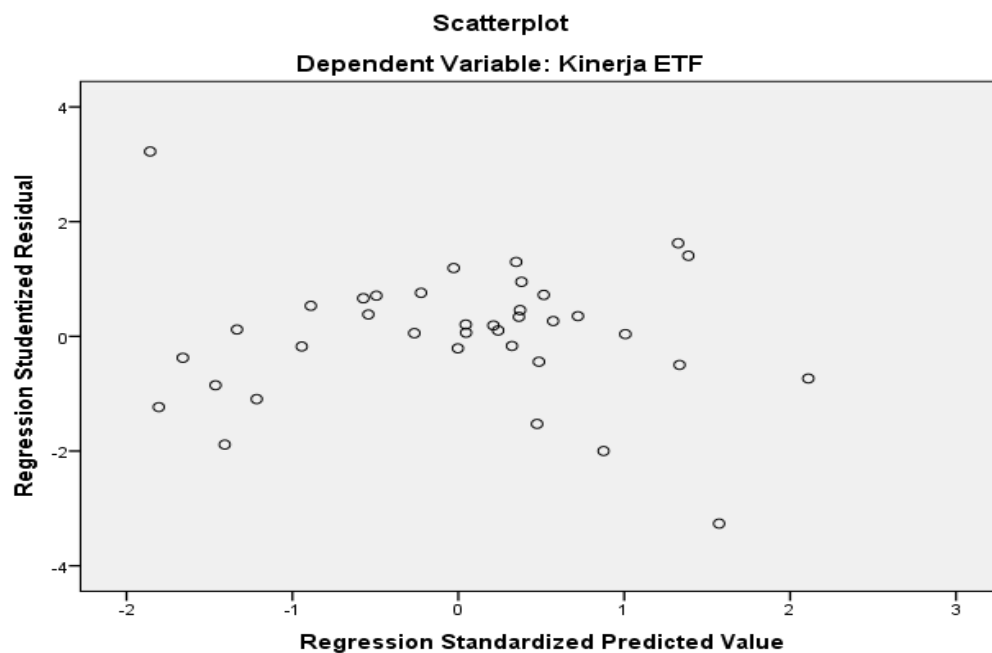
Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.525 ^a	.276	.210	.98941	1.964

a. Predictors: (Constant), RESIKO (X3), Expans Ratio , Tracking Error

a. Dependent Variable: Kinerja ETF

d. Uji Heteroskedastisitas



Hasil Uji Glejser

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.220	.120		10.175	.000
	Expense Ratio	.043	.274	.032	.157	.876
	Tracking Error	-3.272E-5	.000	-.125	-.608	.547
	RESIKO	-4.139E-6	.000	-.063	-.366	.717

a. Dependent Variable: Abs

3 Uji Regresi Linier Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
	(Constant)	.388	.210		1.849	.073
	Expense Ratio	1.010	.346	.442	2.917	.006
	Tracking Error	.157	.058	.407	2.689	.011
	Resiko	1.342E-6	.000	.012	.082	.935

a. Dependent Variable: Kinerja ETF

1) Uji Hipotesis

a. Uji parsial (t)

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.
	B	Std. Error	Beta		
(Constant)	.388	.210		1.849	.073
Expense Ratio	1.010	.346	.442	2.917	.006
Tracking Error	.157	.058	.407	2.689	.011
Resiko	1.342E-6	.000	.012	.082	.935

a. Dependent Variable: Kinerja ETF

b. Uji simultan (F)

ANOVA^a						
Mode		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	22.490	3	7.497	11.180	.000 ^b
	Residual	22.129	33	.671		
	Total	44.619	36			
a. Dependent Variable: Kinerja ETF						
b. Predictors: (Constant), RESIKO (X3), Tracking Error, Expense Ratio						

2) Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.517 ^a	.268	.201	.99504

a. Predictors: (Constant), RESIKO (X3), Expense Ratio, Tracking Error

b. Dependent Variable: Kinerja ETF