

## DAFTAR TABEL

|   |    |
|---|----|
| Tabel 1.1 Nilai Suku Bunga Acuan BI <i>Rate</i> .....   | 12 |
| Tabel 2.1 Perbandingan Penelitian Terdahulu .....   | 34 |
| Tabel 3.1 Karakteristik Penelitian .....  | 44 |
| Tabel 3.2 Variabel Operasional .....  | 45 |
| Tabel 3.3 Sampel Penelitian Reksa Dana Saham Konvensional .....                               | 48 |
| Tabel 3.4 Sampel Penelitian Reksa Dana Pendapatan Tetap Konvensional .....                    | 50 |
| Tabel 4.1 Return IHSG per Tahun .....   | 58 |
| Tabel 4.2 Return Risk Free per Tahun .....  | 58 |
| Tabel 4.3 Hasil Uji Wilcoxon Metode Sharpe Reksa Dana Saham Konvensional<br>.....             | 64 |
| Tabel 4.4 Hasil Uji Wilcoxon Metode Treynor Reksa Dana Saham Konvensional<br>.....            | 65 |
| Tabel 4.5 Hasil Uji Wilcoxon Metode Jensen Reksa Dana Saham Konvensional                      | 66 |
| Tabel 4.6 Hasil Uji Wilcoxon Metode Sharpe Reksa Dana Pendapatan Tetap<br>Konvensional .....  | 67 |
| Tabel 4.7 Hasil Uji Wilcoxon Metode Treynor Reksa Dana Pendapatan Tetap<br>Konvensional ..... | 68 |
| Tabel 4.8 Hasil Uji Wilcoxon Metode Jensen Reksa Dana Pendapatan Tetap<br>Konvensional .....  | 68 |
| Tabel 6.1 NAB per Unit Reksa Dana Saham Konvensional .....                                    | 76 |
| Tabel 6.2 NAB per Unit Reksa Dana Pendapatan Tetap Konvensional .....                         | 78 |
| Tabel 6.3 Kinerja Reksa Dana Saham Konvensional .....   | 79 |
| Tabel 6.4 Kinerja Reksa Dana Pendapatan Tetap Konvensional .....                              | 81 |
| Tabel 6.5 Standard Deviasi Produk Reksa Dana Saham Konvensional .....                         | 82 |
| Tabel 6.6 Standard Deviasi Produk Reksa Dana Pendapatan Tetap Konvensional<br>.....           | 84 |
| Tabel 6.7 Risiko Reksa Dana Saham Konvensional Terhadap Pasar ( $\beta$ ) .....               | 84 |
| Tabel 6.8 Risiko Reksa Dana Pendapatan Tetap Konvensional Terhadap Pasar ( $\beta$ )<br>..... | 87 |
| Tabel 6.9 Nilai Sharpe Reksa Dana Saham Konvensional .....                                    | 88 |

|   |    |
|---|----|
| Tabel 6.10 Nilai Sharpe Reksa Dana Pendapatan Tetap Konvensional .....  | 90 |
| Tabel 6.11 Nilai Treynor Reksa Dana Saham Konvensional .....            | 90 |
| Tabel 6.12 Nilai Treynor Reksa Dana Pendapatan Tetap Konvensional ..... | 93 |
| Tabel 6.13 Nilai Jensen Reksa Dana Saham Konvensional .....             | 93 |
| Tabel 6.14 Nilai Jensen Reksa Dana Pendapatan Tetap Konvensional.....   | 95 |