

## Hasi Regresi Reksa Dana Sampel dengan Eviews 5.0

**BAHANA DANA PRIMA**

Dependent Variable: RP\_RF

Method: Least Squares

Date: 06/15/10 Time: 14:19

Sample: 1 36

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.006560	0.005393	1.216406	0.2330
RM_RF	1.195116	0.033342	35.84414	0.0000
SMB	0.031355	0.124076	0.252712	0.8022
HML	-0.005953	0.116868	-0.050935	0.9597
WML	-0.006553	0.040950	-0.160021	0.8739
R-squared	0.983741	Mean dependent var		0.013117
Adjusted R-squared	0.981643	S.D. dependent var		0.111332
S.E. of regression	0.015084	Akaike info criterion		-5.422086
Sum squared resid	0.007054	Schwarz criterion		-5.202152
Log likelihood	102.5975	F-statistic		468.9031
Durbin-Watson stat	1.967023	Prob(F-statistic)		0.000000

## BATAVIA DANA SAHAM

Dependent Variable: RP\_RF

Method: Least Squares

Date: 06/15/10 Time: 14:49

Sample: 1 36

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.007499	0.010597	-0.707651	0.4844
RM_RF	1.129890	0.065516	17.24596	0.0000
SMB	0.431361	0.243805	1.769285	0.0867
HML	0.272770	0.229643	1.187799	0.2439
WML	0.138985	0.080465	1.727263	0.0941
R-squared	0.928893	Mean dependent var		0.014498
Adjusted R-squared	0.919717	S.D. dependent var		0.104609
S.E. of regression	0.029640	Akaike info criterion		-4.071126
Sum squared resid	0.027235	Schwarz criterion		-3.851193
Log likelihood	78.28027	F-statistic		101.2400
Durbin-Watson stat	1.662771	Prob(F-statistic)		0.000000

## DANAREKSA MAWAR

Dependent Variable: RP\_RF

Method: Least Squares

Date: 06/15/10 Time: 14:55

Sample: 1 36

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.017431	0.008540	2.041060	0.0498
RM_RF	1.083885	0.052798	20.52877	0.0000
SMB	-0.233763	0.196478	-1.189762	0.2432
HML	-0.177679	0.185065	-0.960089	0.3444
WML	-0.127363	0.064846	-1.964100	0.0585
R-squared	0.954723	Mean dependent var		0.009670
Adjusted R-squared	0.948880	S.D. dependent var		0.105647
S.E. of regression	0.023886	Akaike info criterion		-4.502763
Sum squared resid	0.017687	Schwarz criterion		-4.282829
Log likelihood	86.04973	F-statistic		163.4167
Durbin-Watson stat	2.159202	Prob(F-statistic)		0.000000

## FORTIS EKUITAS

Dependent Variable: RP\_RF

Method: Least Squares

Date: 06/15/10 Time: 15:33

Sample: 1 36

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.021102	0.006023	3.503514	0.0014
RM_RF	1.185001	0.037237	31.82332	0.0000
SMB	-0.204930	0.138569	-1.478895	0.1493
HML	-0.155501	0.130520	-1.191395	0.2425
WML	-0.113445	0.045733	-2.480567	0.0188
R-squared	0.980455	Mean dependent var		0.015654
Adjusted R-squared	0.977933	S.D. dependent var		0.113404
S.E. of regression	0.016846	Akaike info criterion		-5.201124
Sum squared resid	0.008798	Schwarz criterion		-4.981190
Log likelihood	98.62023	F-statistic		388.7632
Durbin-Watson stat	2.125865	Prob(F-statistic)		0.000000

## FORTIS PESONA

Dependent Variable: RP\_RF

Method: Least Squares

Date: 06/15/10 Time: 15:38

Sample: 1 36

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.008998	0.005064	1.776885	0.0854
RM_RF	1.081073	0.031309	34.52941	0.0000
SMB	0.019166	0.116509	0.164502	0.8704
HML	-0.015655	0.109741	-0.142652	0.8875
WML	-0.016414	0.038453	-0.426856	0.6724
R-squared	0.982517	Mean dependent var		0.013564
Adjusted R-squared	0.980261	S.D. dependent var		0.100817
S.E. of regression	0.014164	Akaike info criterion		-5.547927
Sum squared resid	0.006220	Schwarz criterion		-5.327994
Log likelihood	104.8627	F-statistic		435.5286
Durbin-Watson stat	1.865539	Prob(F-statistic)		0.000000

## MANULIFE DANA SAHAM

Dependent Variable: RP\_RF

Method: Least Squares

Date: 06/15/10 Time: 15:50

Sample: 1 36

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.006381	0.004767	1.338542	0.1905
RM_RF	1.051641	0.029471	35.68339	0.0000
SMB	-0.002100	0.109672	-0.019149	0.9848
HML	-0.080184	0.103301	-0.776216	0.4435
WML	-0.008397	0.036196	-0.231989	0.8181
R-squared	0.983410	Mean dependent var		0.011281
Adjusted R-squared	0.981270	S.D. dependent var		0.097422
S.E. of regression	0.013333	Akaike info criterion		-5.668880
Sum squared resid	0.005511	Schwarz criterion		-5.448947
Log likelihood	107.0398	F-statistic		459.4035
Durbin-Watson stat	2.749394	Prob(F-statistic)		0.000000

## PHINISI DANA SAHAM

Dependent Variable: RP\_RF

Method: Least Squares

Date: 06/15/10 Time: 15:54

Sample: 1 36

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.008021	0.005526	1.451506	0.1567
RM_RF	1.047504	0.034164	30.66139	0.0000
SMB	-0.059071	0.127133	-0.464642	0.6454
HML	-0.098015	0.119748	-0.818507	0.4193
WML	-0.021130	0.041959	-0.503591	0.6181
R-squared	0.978064	Mean dependent var		0.012001
Adjusted R-squared	0.975233	S.D. dependent var		0.098211
S.E. of regression	0.015456	Akaike info criterion		-5.373399
Sum squared resid	0.007405	Schwarz criterion		-5.153466
Log likelihood	101.7212	F-statistic		345.5478
Durbin-Watson stat	2.129551	Prob(F-statistic)		0.000000

## PANIN DANA MAKSIMA

Dependent Variable: RP\_RF

Method: Least Squares

Date: 06/15/10 Time: 16:14

Sample: 1 36

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002637	0.005802	0.454449	0.6527
RM_RF	1.000172	0.035871	27.88213	0.0000
SMB	0.175934	0.133488	1.317976	0.1972
HML	0.018271	0.125734	0.145318	0.8854
WML	0.055565	0.044056	1.261226	0.2166
R-squared	0.971862	Mean dependent var		0.013784
Adjusted R-squared	0.968232	S.D. dependent var		0.091051
S.E. of regression	0.016229	Akaike info criterion		-5.275840
Sum squared resid	0.008164	Schwarz criterion		-5.055906
Log likelihood	99.96511	F-statistic		267.6824
Durbin-Watson stat	2.055855	Prob(F-statistic)		0.000000



## SCHROEDER DANA PRESTASI PLUS

Dependent Variable: RP\_RF

Method: Least Squares

Date: 06/15/10 Time: 16:14

Sample: 1 36

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002637	0.005802	0.454449	0.6527
RM_RF	1.000172	0.035871	27.88213	0.0000
SMB	0.175934	0.133488	1.317976	0.1972
HML	0.018271	0.125734	0.145318	0.8854
WML	0.055565	0.044056	1.261226	0.2166
R-squared	0.971862	Mean dependent var		0.013784
Adjusted R-squared	0.968232	S.D. dependent var		0.091051
S.E. of regression	0.016229	Akaike info criterion		-5.275840
Sum squared resid	0.008164	Schwarz criterion		-5.055906
Log likelihood	99.96511	F-statistic		267.6824
Durbin-Watson stat	2.055855	Prob(F-statistic)		0.000000

## SCHROEDER DANA ISTIMEWA

Dependent Variable: RP\_RF

Method: Least Squares

Date: 06/15/10 Time: 16:27

Sample: 1 36

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001812	0.006556	-0.276362	0.7841
RM_RF	0.989898	0.040535	24.42105	0.0000
SMB	0.257396	0.150841	1.706400	0.1011
HML	0.092975	0.142079	0.654386	0.5177
WML	0.087238	0.049784	1.752335	0.0896
R-squared	0.963262	Mean dependent var		0.013025
Adjusted R-squared	0.958522	S.D. dependent var		0.090043
S.E. of regression	0.018338	Akaike info criterion		-5.031410
Sum squared resid	0.010425	Schwarz criterion		-4.811476
Log likelihood	95.56537	F-statistic		203.2054
Durbin-Watson stat	2.166241	Prob(F-statistic)		0.000000

## TRIM KAPITAL

Dependent Variable: RP\_RF

Method: Least Squares

Date: 06/15/10 Time: 16:36

Sample: 1 36

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002906	0.009416	0.308625	0.7597
RM_RF	1.239985	0.058217	21.29950	0.0000
SMB	0.083137	0.216641	0.383754	0.7038
HML	0.028852	0.204057	0.141391	0.8885
WML	-0.003844	0.071500	-0.053760	0.9575

  

R-squared	0.954934	Mean dependent var	0.009668
Adjusted R-squared	0.949119	S.D. dependent var	0.116761
S.E. of regression	0.026338	Akaike info criterion	-4.307381
Sum squared resid	0.021504	Schwarz criterion	-4.087447
Log likelihood	82.53285	F-statistic	164.2188
Durbin-Watson stat	2.078924	Prob(F-statistic)	0.000000

## Data NAB Reksa Dana Sampel, IHSG dan SBI Periode Januari 2007 – Januari 2010

Tanggal	Bahana Dana Prima	Batavia SI Dana Saham	Duanareksa Mawar	Fortis Pesona	Fortis Ekuitas	Mamallife Dana Saham	Phinisi Dana Saham	Phinisi Dana Saham	Patin Dana Maksima	Schroder Dana Prestasi Plus	Schroder Dana Iainemera	TRIM Kapital	IHSG	SBI
01/02/07	5573,48	16621,76	3333,79	7932,58	5659,58	4347,47	7633,36	7633,36	13065,26	8703,02	1926,07	3255,18	1836,5200	9,5
02/01/07	5243,63	16001,46	3142,78	7579,76	5408,79	4168,3	7261,97	7261,97	13306,93	8226,71	1835,64	3108,08	1771,3300	9,25
03/01/07	5216,17	15699,61	3093,28	7514	5326,63	4105,42	7144,48	7144,48	13112,73	8088,55	1796,33	2971,47	1759,4900	9
04/02/07	5619,8	16472,41	3302,24	7972,53	5893,27	4346,13	7626,29	7626,29	13296,36	8313	1877,16	3172,46	1849,3800	9
05/01/07	5997,69	17636,66	3514,26	8624,53	6425,53	4678,67	8298,24	8298,24	14389,4	9049,4	1999,22	3468,24	2001,1800	8,75
06/04/07	6406,39	18618,38	3677,45	9480,43	7122,64	4976,09	8555,09	8555,09	15112,95	9712,78	2161,72	3766,58	2111,7500	8,5
07/02/07	6632,1	19680,1	3850,43	9829,54	7426,08	5120,29	8868,32	8868,32	15874,82	10126,95	2254,55	3944,59	2167,8200	8,25
08/01/07	7011,3	20001,35	3982,58	10493,65	7845,22	5431,69	9152,26	9152,26	16344,51	10674,99	2393,27	4116,76	2256,3100	8
09/03/07	6867,95	19274,98	3920,54	10216,65	7770,18	5302,54	9058,46	9058,46	15994,76	10622,26	2370,02	3943,12	2213,5700	8
10/01/07	7554,88	21216,23	4254,85	11123,02	8560,79	5795,05	9884,58	9884,58	16638,55	11512,58	2582,45	4353,45	2399,4600	8
11/01/07	8918,24	23902,06	5061,32	12856,59	9911,84	6696,01	11683,07	11683,07	17463,82	13217,95	2955,06	5079,34	2704,6600	8
12/03/07	9217,53	24011,7	5312,35	13131,11	10263,42	6845,24	11975,17	11975,17	16790,74	13324,23	2948,04	5333,6	2768,0600	8
01/02/08	9082,87	24077,22	5250,85	12935,54	10139,23	6794,52	11911,27	11911,27	16775,11	13295,03	2932,91	5262,74	2751,5070	8
02/01/08	8964,46	23073,46	5163,44	12704,87	10000,86	6664,13	11750,66	11750,66	15626,08	13015,5	2837,81	5025,29	2646,8210	7,94
03/03/08	8927,85	23096,21	5191,08	12642,83	9902,9	6642,82	11753,32	11753,32	15202,3	13018,65	2829,23	4975,74	2652,3120	7,96
04/01/08	7772,9	2092,06	4513,99	11139,38	8641,02	5866,53	10396,3	10396,3	14396,2	11645,15	2387,66	4170,6	2393,2490	7,97
05/02/08	7627,59	19643,43	4504,3	10896,33	8438	5765,48	10304,45	10304,45	14380,67	11455,74	2538,29	4098,65	2342,7600	8,31
06/02/08	8127,31	21108,41	4729,47	11400,59	9098,93	5938,58	10780,29	10780,29	16011,52	11947,65	2634,72	4474,43	2427,7700	8,35
07/01/08	7969,31	21043,78	4741,32	11312,68	8991,14	5859,75	10684,47	10684,47	15755,28	11663,57	2543,42	4388,14	2378,8081	9,23
08/01/08	7411,91	19576,64	4304,76	10252,06	8254,27	5437,78	9896,83	9896,83	17131,37	11097,22	2437,58	4083,68	2248,7500	9,27
10/05/08	5179,17	14752,63	2941,01	7642,5	5506,27	4073,96	7326,76	7326,76	13084,24	10978,31	1956,16	2758,37	1648,7990	9,71
11/03/08	4203,91	12382,92	2493,89	6440,58	4478,77	3330,72	6013,32	6013,32	11371,35	8761,38	1614,27	2304,83	1552,7160	10,98
12/01/08	3815,7	12165,6	2284,07	5954,05	4088,18	3114,8	5578,24	5578,24	9799,6	6968,37	1538,97	2042,42	1223,1250	10,83
01/05/09	4687,88	14480,24	2698,24	7206,72	4986,42	3647,92	6645,4	6645,4	11306,67	8268,23	1798,47	2454,45	1487,3380	10,33
02/02/09	4211,98	12949,28	2448,12	6888,79	4554,15	3386,21	6087,77	6087,77	10763,44	7674	1660,36	2230,32	1310,6400	8,91
4/1/09	4814,15	14464,36	2,677,81	7368,83	5,095,01	3,816,07	6,898,72	6,898,72	11,996,16	8,481,27	1,846,07	2,498,77	1461,7500	8,11
5/1/09	5936,26	18,459,04	3,232,27	8801,22	6,218,18	5,307,02	9,404,49	9,404,49	14,791,49	9,892,93	2,127,21	3,122,74	1729,5920	7,34
6/1/09	7127,87	23,241,67	3,978,13	10436,21	7,682,59	6,247,09	11,557,46	11,557,46	17,905,08	11,890,72	2,497,81	3,921,04	1998,5800	6,95
8/5/09	8,321,01	27,669,29	4,614,44	12514,44	9,099,18	6,328,56	11,182,20	11,182,20	19,662,95	14,028,37	3,065,41	4,381,33	2059,8799	6,73
9/1/09	8,202,23	27,226,65	4,553,26	12338,47	8,997,93	6,247,09	11,043,18	11,043,18	21,838,94	13,865,04	3,033,27	4,344,21	2326,9100	6,58
10/2/09	8,771,30	28,902,60	4,864,32	13188,04	9,672,56	6,741,96	11,904,82	11,904,82	23,817,14	14,997,15	3,268,85	4,656,12	2479,8500	6,49
11/2/09	8,422,84	27,571,56	4,613,64	12731,21	9,306,70	6,512,98	11,592,50	11,592,50	22,935,35	14,530,84	3,162,97	4,389,55	2371,6400	6,47
12/1/09	8,743,12	28,386,79	4,801,26	13181,3	9,616,05	6,722,43	12,069,18	12,069,18	23,794,13	15,034,83	3,257,53	4,438,01	2452,5000	6,48
14/1/10	9,188,27	29,770,51	4,962,79	13824,36	10,100,19	7,065,25	12,691,42	12,691,42	24,598,55	15,819,27	3,417,50	4,619,95	2575,4100	6,46