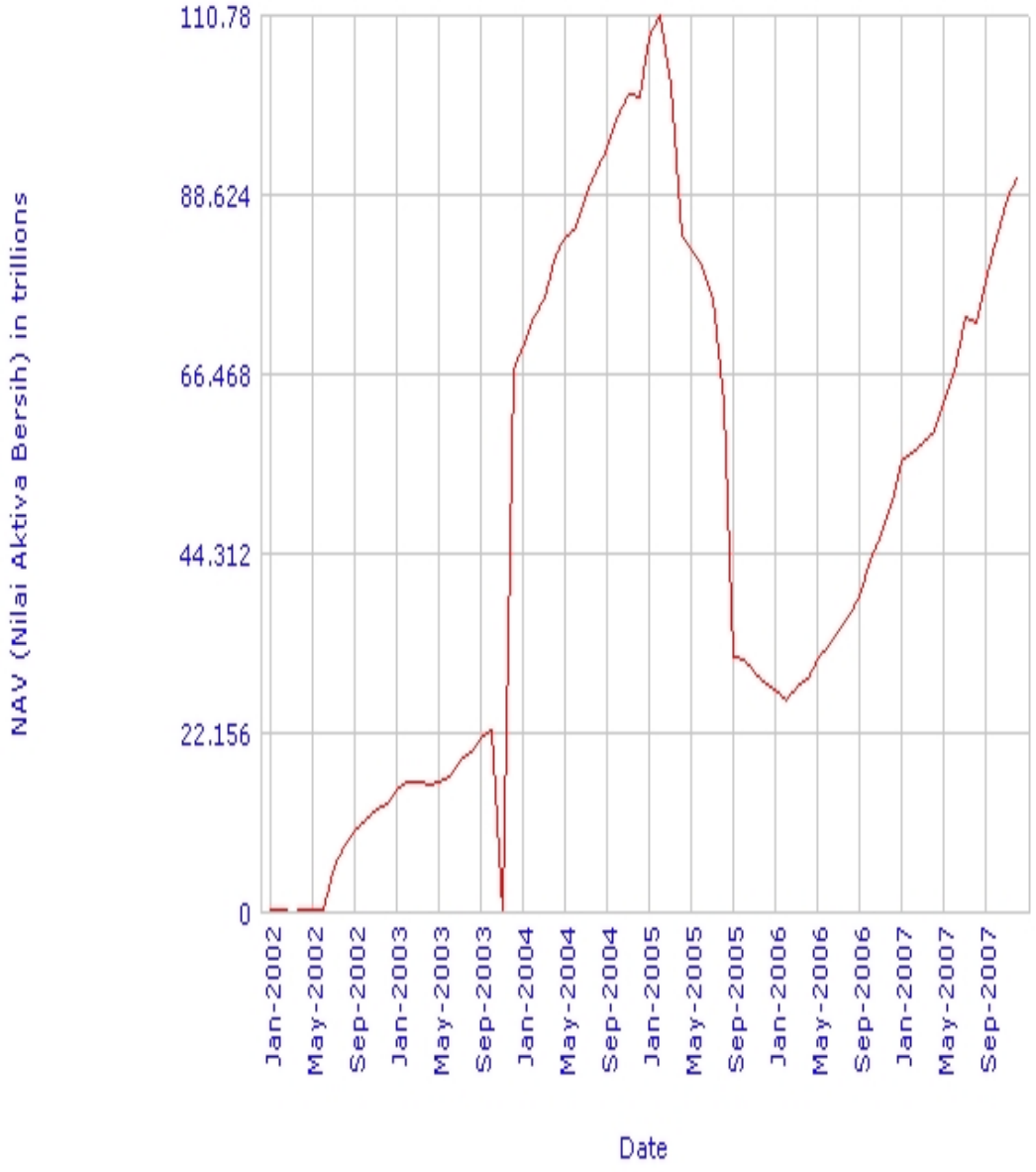
Lampiran 1.

Perkembangan Reksadana 2002 - 2007 (bulanan)



Sumber: Website Bapepam - Data Historis RD

Lampiran 2.

Data *Return* IHSG, SBI, Inflasi, Suku Bunga Bank dan *Return* NAB

Periode	NAB	IHSG	SBI	INF	SKB
Mar-02	34,39	6,29	1,40	0,29	1,30
Apr-02	40,11	10,85	1,39	(0,21)	1,29
Mei-02	19,09	-0,61	1,32	0,79	1,26
Jun-02	10,68	-4,86	1,26	0,30	1,23
Jul-02	12,07	-8,19	1,20	0,71	1,18
Agust-02	11,84	-4,31	1,21	0,36	1,16
Sep-02	11,55	-5,49	1,13	0,56	1,13
Okt-02	8,63	-11,99	1,09	0,48	1,09
Nop-02	5,56	5,79	1,09	1,84	1,07
Des-02	9,03	8,84	1,08	1,18	1,07
Jan-03	4,09	-8,59	1,06	0,89	1,05
Feb-03	3,93	2,78	1,04	0,19	1,03
Mar-03	5,36	-0,31	0,95	(0,12)	0,99
Apr-03	6,8	13,28	0,93	0,21	0,95
Mei-03	4,25	9,74	0,89	0,36	0,92
Jun-03	2,72	2,17	0,81	0,14	0,86
Jul-03	3,3	0,49	0,76	0,04	0,75
Agust-03	3,52	4,27	0,75	0,58	0,68
Sep-03	3,71	12,83	0,73	0,39	0,64
Okt-03	2,98	4,67	0,71	0,62	0,62
Nop-03	2,03	-1,35	0,71	0,93	0,58
Des-03	3,4	12,12	0,70	0,83	0,55
Jan-04	4,15	8,82	0,67	0,56	0,52
Feb-04	3,98	1,08	0,64	(0,02)	0,50

Mar-04	5,44	-3,34	0,62	0,36	0,49
Apr-04	6,89	6,49	0,60	0,97	0,49
Mei-04	4,3	-6,5	0,61	0,88	0,51
Jun-04	2,75	-0,02	0,61	0,48	0,52
Jul-04	3,34	3,36	0,61	0,39	0,52
Agust-04	3,56	-0,3	0,61	0,09	0,52
Sep-04	3,75	8,67	0,62	0,02	0,53
Okt-04	3,01	4,92	0,62	0,56	0,53
Nop-04	2,05	13,63	0,62	0,89	0,53
Des-04	3,44	2,3	0,62	1,04	0,54
Jan-05	5,86	4,52	0,62	1,43	0,54
Feb-05	3,26	2,67	0,62	(0,17)	0,54
Mar-05	-7,33	-1,56	0,62	1,91	0,54
Apr-05	-17,96	-2,55	0,63	0,34	0,55
Mei-05	-1,76	5,69	0,66	0,21	0,57
Jun-05	-1,93	3,14	0,68	0,50	0,58
Jul-05	-5,24	5,34	0,71	0,55	0,60
Agust-05	-16,78	-11,18	0,73	0,55	0,63

Lampiran 3.

Regression SBI

Descriptive Statistics

	Mean	Std. Deviation	N
NAB	5,0910	9,77567	42
IHSG	2,2286	6,55857	42
SBI	,831171	,2518955	42

Correlations

		NAB	IHSG	SBI
Pearson Correlation	NAB	1,000	,192	,711
	IHSG	,192	1,000	-,167
	SBI	,711	-,167	1,000
Sig. (1-tailed)	NAB	.	,112	,000
	IHSG	,112	.	,146
	SBI	,000	,146	.
N	NAB	42	42	42
	IHSG	42	42	42
	SBI	42	42	42

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	SBI, IHSG(a)	.	Enter

a All requested variables entered.
b Dependent Variable: NAB

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2365,318	2	1182,659	29,704	,000(a)
	Residual	1552,798	39	39,815		
	Total	3918,116	41			

a Predictors: (Constant), SBI, IHSG
b Dependent Variable: NAB

Coefficient Correlations(a)

Model			SBI	IHSG
1	Correlations	SBI	1,000	,167
		IHSG	,167	1,000
	Covariances	SBI	15,741	,101
		IHSG	,101	,023

a Dependent Variable: NAB

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	R Square Change	F Change	df1	df2	Sig. F Change
1	,777(a)	,604	,583	6,30994	,604	29,704	2	39	,000	,718

a Predictors: (Constant), SBI, IHSG
b Dependent Variable: NAB

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-20,600	3,509		-5,871	,000		
	IHSG	,475	,152	,319	3,118	,003	,972	1,029
	SBI	29,635	3,968	,764	7,469	,000	,972	1,029

a Dependent Variable: NAB

Collinearity Diagnostics(a)

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
		(Constant)	IHSG	SBI	(Constant)	IHSG
1	1	2,115	1,000	,02	,05	,02
	2	,845	1,582	,00	,90	,01
	3	,040	7,269	,98	,05	,98

a Dependent Variable: NAB

Residuals Statistics(a)

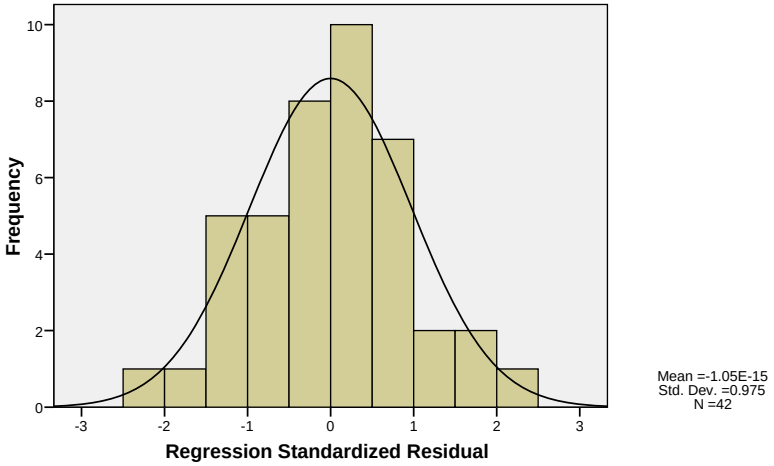
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-5,6112	25,6499	5,0910	7,59544	42
Residual	-14,74443	14,46006	,00000	6,15411	42
Std. Predicted Value	-1,409	2,707	,000	1,000	42
Std. Residual	-2,337	2,292	,000	,975	42

a Dependent Variable: NAB

Charts

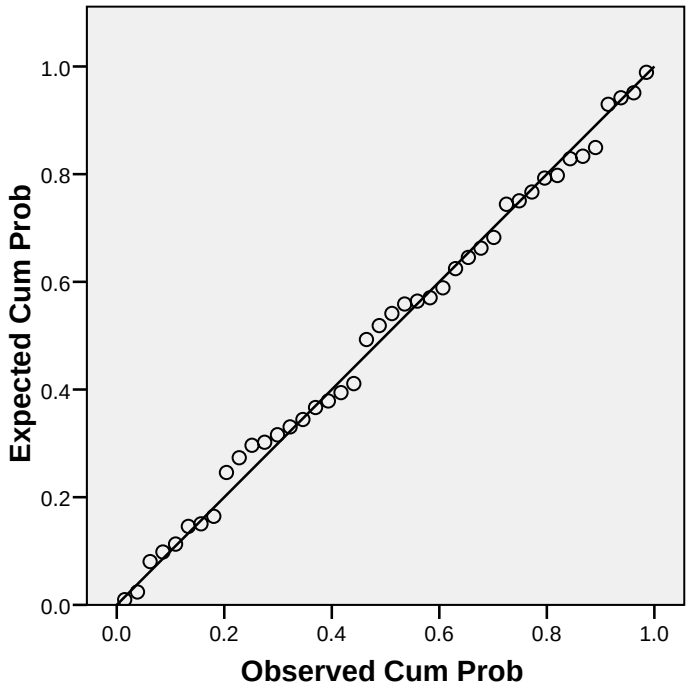
Histogram

Dependent Variable: NAB



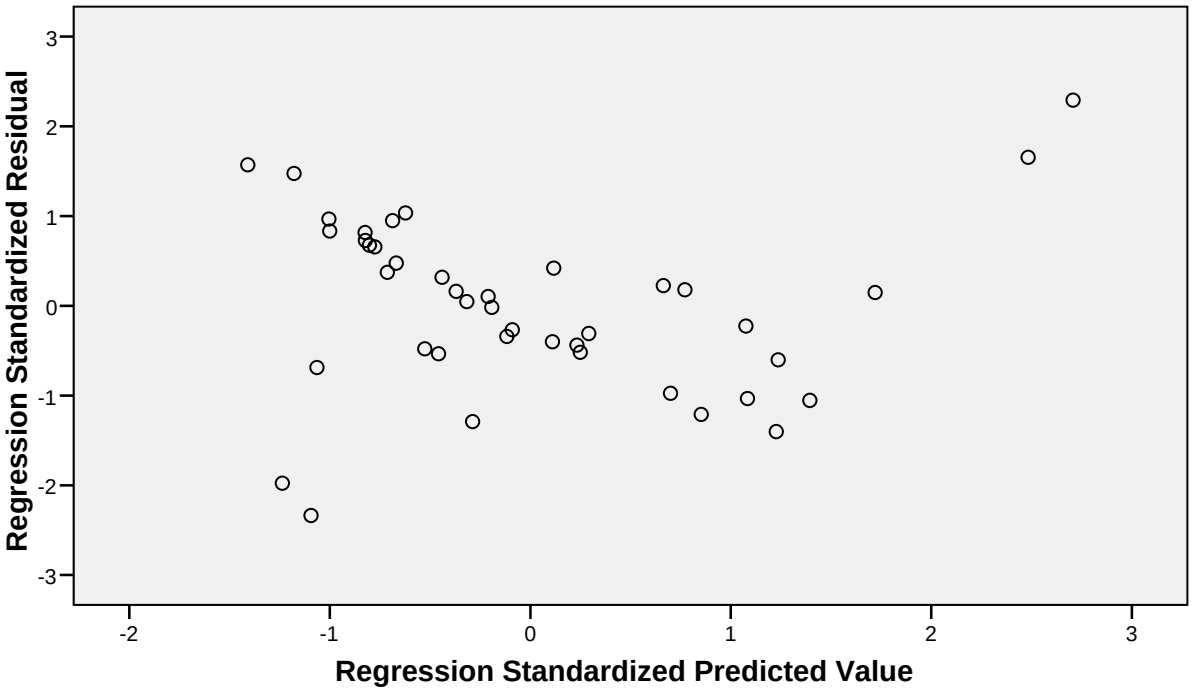
Normal P-P Plot of Regression Standardized Residual

Dependent Variable: NAB



Scatterplot

Dependent Variable: NAB



Regression Inflasi

Descriptive Statistics

	Mean	Std. Deviation	N
NAB	5,0910	9,77567	42
IHSG	2,2286	6,55857	42
INF	,5452	,47499	42

Correlations

		NAB	IHSG	INF
Pearson Correlation	NAB	1,000	,192	-,190
	IHSG	,192	1,000	-,040
	INF	-,190	-,040	1,000
Sig. (1-tailed)	NAB	.	,112	,114
	IHSG	,112	.	,401
	INF	,114	,401	.
N	NAB	42	42	42
	IHSG	42	42	42
	INF	42	42	42

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	INF, IHSG(a)	.	Enter

a All requested variables entered.
b Dependent Variable: NAB

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	273,965	2	136,982	1,466	,243(a)
	Residual	3644,152	39	93,440		
	Total	3918,116	41			

a Predictors: (Constant), INF, IHSG
b Dependent Variable: NAB

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	R Square Change	F Change	df1	df2	Sig. F Change
1	,264(a)	,070	,022	9,66643	,070	1,466	2	39	,243	,291

a Predictors: (Constant), INF, IHSG
b Dependent Variable: NAB

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	6,524	2,359		2,765	,009		
	IHSG	,275	,230	,184	1,193	,240	,998	1,002
	INF	-3,753	3,181	-,182	-1,180	,245	,998	1,002

a Dependent Variable: NAB

Coefficient Correlations(a)

Model			INF	IHSG
1	Correlations	INF	1,000	,040
		IHSG	,040	1,000
	Covariances	INF	10,118	,029
		IHSG	,029	,053

a Dependent Variable: NAB

Collinearity Diagnostics(a)

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
		(Constant)	IHSG	INF	(Constant)	IHSG
1	1	1,921	1,000	,09	,07	,09
	2	,845	1,508	,02	,88	,06
	3	,234	2,865	,89	,05	,85

a Dependent Variable: NAB

Casewise Diagnostics(a)

Case Number	Std. Residual	NAB	Predicted Value	Residual
2	3,084	40,11	10,2945	29,81553

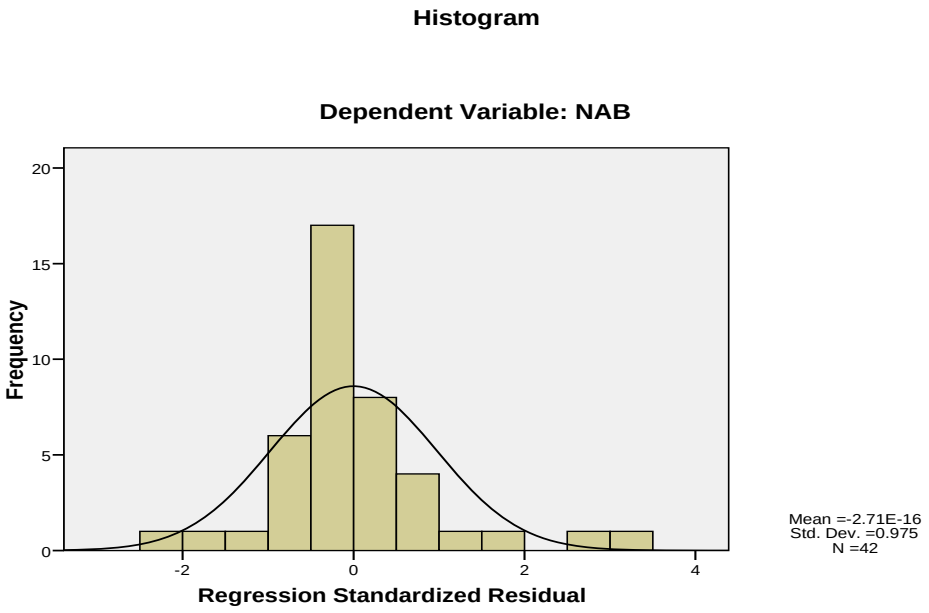
a Dependent Variable: NAB

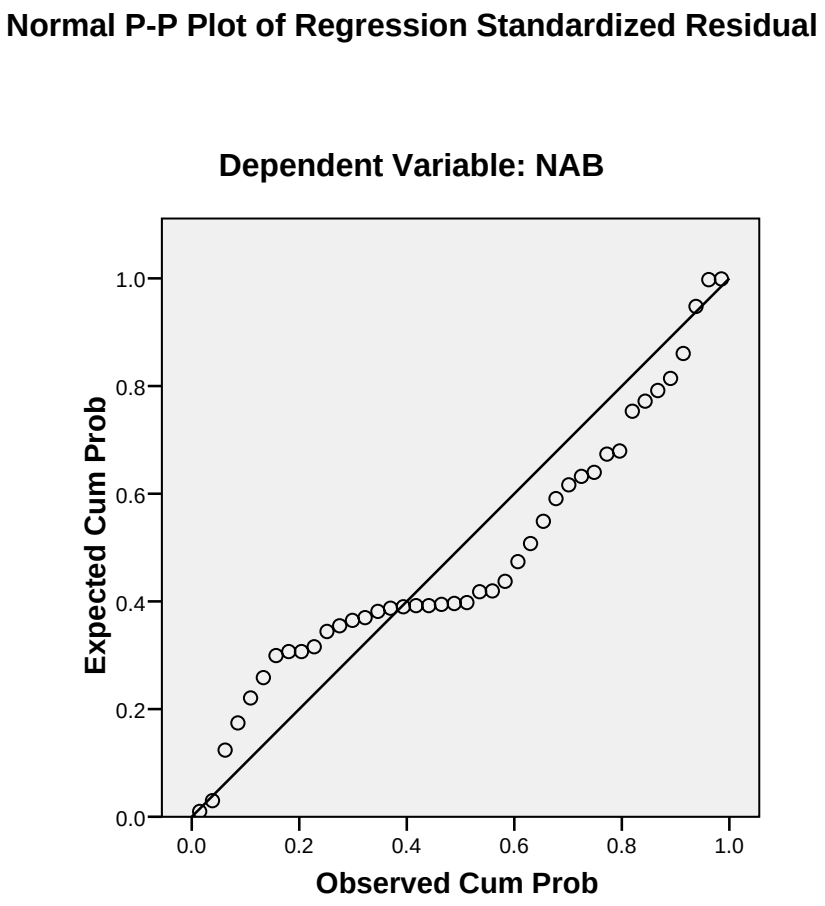
Residuals Statistics(a)

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-1,0716	10,2945	5,0910	2,58497	42
Residual	-22,50780	29,81553	,00000	9,42771	42
Std. Predicted Value	-2,384	2,013	,000	1,000	42
Std. Residual	-2,328	3,084	,000	,975	42

a Dependent Variable: NAB

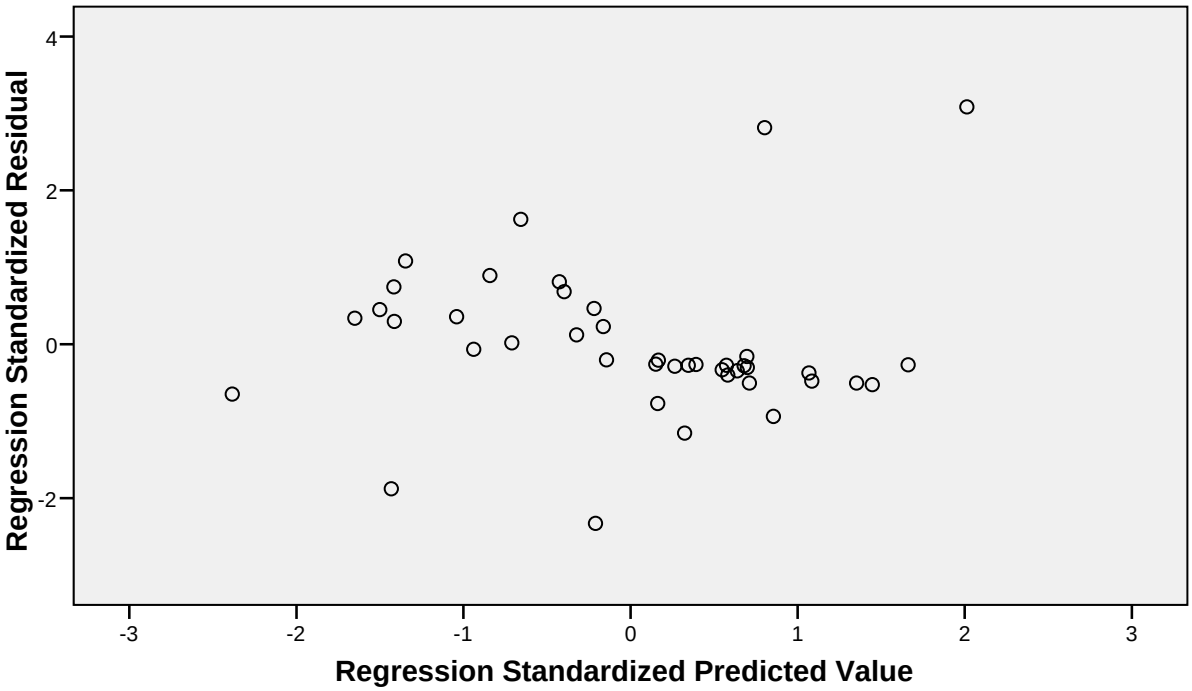
Charts


Histogram
Dependent Variable: NAB
Frequency
20
15
10
5
0
-2
0
2
4
Regression Standardized Residual
Mean =-2.71E-16
Std. Dev. =0.975
N =42


Normal P-P Plot of Regression Standardized Residual
Dependent Variable: NAB
Expected Cum Prob
1.0
0.8
0.6
0.4
0.2
0.0
0.0
0.2
0.4
0.6
0.8
1.0
Observed Cum Prob

Scatterplot

Dependent Variable: NAB



Regression Suku Bunga Bank

Descriptive Statistics

	Mean	Std. Deviation	N
NAB	5,0910	9,77567	42
IHSG	2,2286	6,55857	42
SKB	,76496031746032	,280268934942251	42

Correlations

		NAB	IHSG	SKB
Pearson Correlation	NAB	1,000	,192	,655
	IHSG	,192	1,000	-,182
	SKB	,655	-,182	1,000
Sig. (1-tailed)	NAB	.	,112	,000
	IHSG	,112	.	,124
	SKB	,000	,124	.
N	NAB	42	42	42
	IHSG	42	42	42
	SKB	42	42	42

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	SKB, IHSG(a)	.	Enter

a All requested variables entered.
b Dependent Variable: NAB

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2072,419	2	1036,210	21,895	,000(a)
	Residual	1845,697	39	47,326		
	Total	3918,116	41			

a Predictors: (Constant), SKB, IHSG
b Dependent Variable: NAB

Coefficient Correlations(a)

Model			SKB	IHSG
1	Correlations	SKB	1,000	,182
		IHSG	,182	1,000
	Covariances	SKB	15,201	,119
		IHSG	,119	,028

a Dependent Variable: NAB

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	R Square Change	F Change	df1	df2	Sig. F Change
1	,727(a)	,529	,505	6,87936	,529	21,895	2	39	,000	,605

a Predictors: (Constant), SKB, IHSG
b Dependent Variable: NAB

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-15,017	3,250		-4,620	,000		
	IHSG	,480	,167	,322	2,879	,006	,967	1,034
	SKB	24,888	3,899	,714	6,384	,000	,967	1,034

a Dependent Variable: NAB

Collinearity Diagnostics(a)

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
		(Constant)	IHSG	SKB	(Constant)	IHSG
1	1	2,091	1,000	,02	,05	,02
	2	,853	1,565	,01	,89	,01
	3	,056	6,102	,97	,06	,97

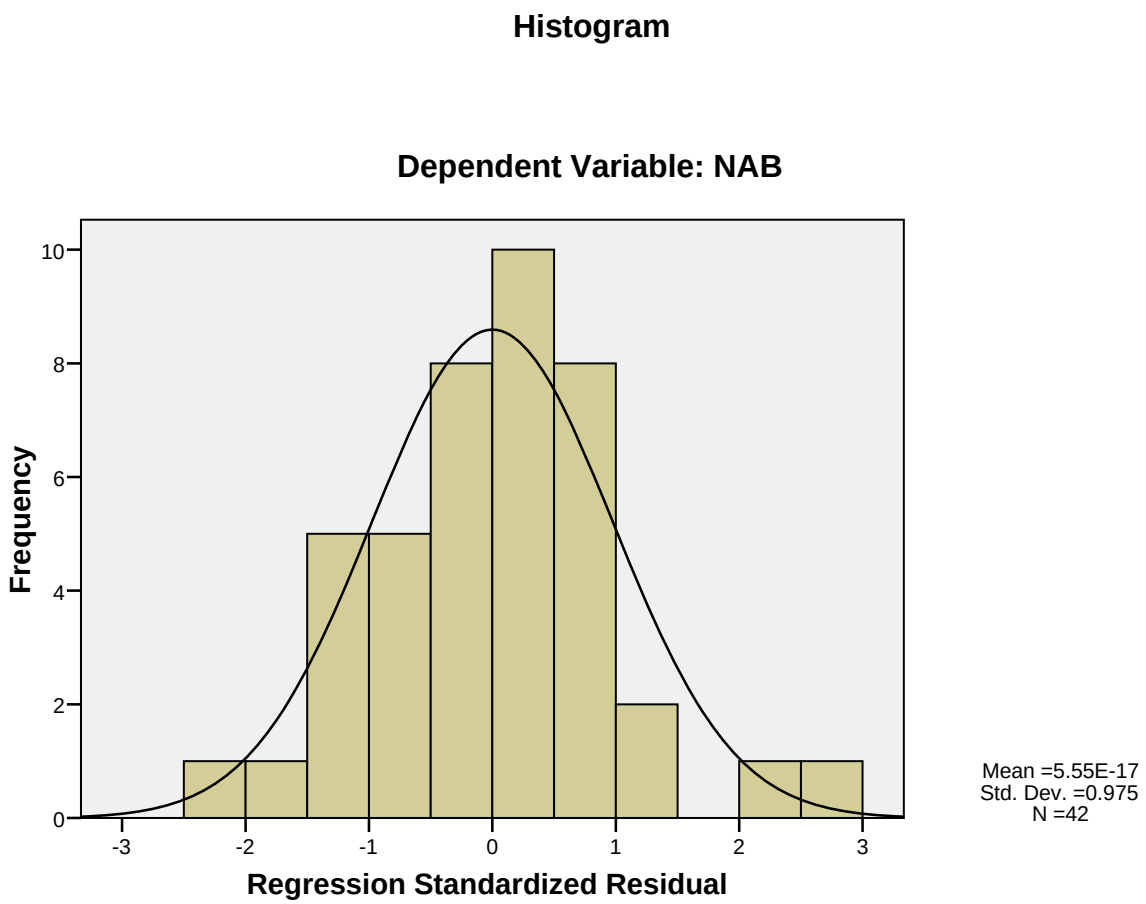
a Dependent Variable: NAB

Residuals Statistics(a)

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-5,3589	22,2112	5,0910	7,10963	42
Residual	-15,36709	17,89876	,00000	6,70947	42
Std. Predicted Value	-1,470	2,408	,000	1,000	42
Std. Residual	-2,234	2,602	,000	,975	42

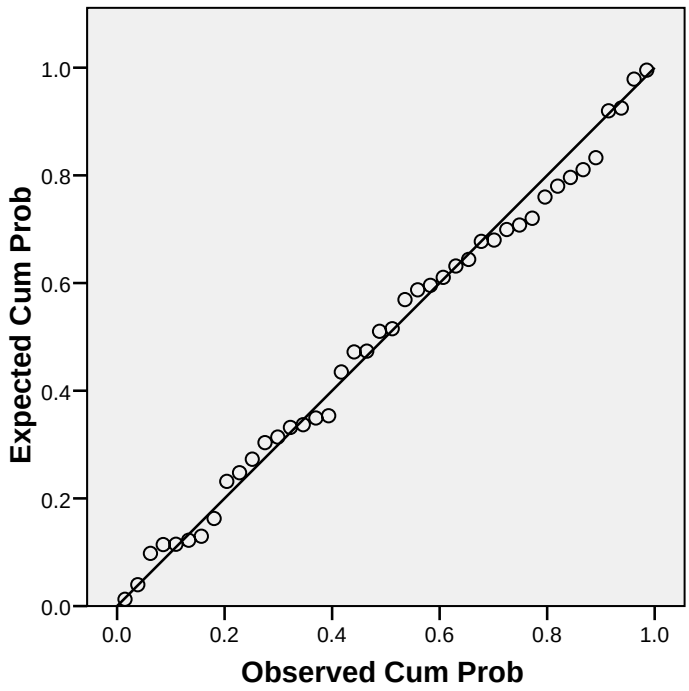
a Dependent Variable: NAB

Charts



Normal P-P Plot of Regression Standardized Residual

Dependent Variable: NAB



Scatterplot

Dependent Variable: NAB