

Lampiran 1 Reksadana Batavia Dana Saham

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%
01/02/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%
01/03/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%
01/04/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%
01/05/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%
01/06/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%
01/07/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%
01/08/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%
01/09/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%
01/10/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%
01/11/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%
01/12/2015	1,27	0,00969	0,06545	7,50%	14,08%	-99,78%	-5,14%	-14,89%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%
01/02/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%
01/03/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%
01/04/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%
01/05/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%
01/06/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%
01/07/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%
01/08/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%
01/09/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%
01/10/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%
01/11/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%
01/12/2016	1,65	0,05815	0,07695	4,75%	20,00%	13,84%	0,65%	-24,06%

Lanjutan Lampiran 1

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%
01/02/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%
01/03/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%
01/04/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%
01/05/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%
01/06/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%
01/07/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%
01/08/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%
01/09/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%
01/10/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%
01/11/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%
01/12/2017	0,49	(0,00756)	0,10830	4,25%	31,83%	-46,22%	-10,30%	-18,41%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%
01/02/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%
01/03/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%
01/04/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%
01/05/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%
01/06/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%
01/07/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%
01/08/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%
01/09/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%
01/10/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%
01/11/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%
01/12/2018	0,25	(0,02752)	0,22526	6,00%	65,97%	-38,85%	-35,62%	-23,49%

Lanjutan Lampiran 1

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%
01/02/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%
01/03/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%
01/04/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%
01/05/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%
01/06/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%
01/07/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%
01/08/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%
01/09/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%
01/10/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%
01/11/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%
01/12/2019	1,04	(0,05130)	0,28993	5,00%	55,94%	-34,94%	-9,77%	-62,96%

Lampiran 2 Reksadana Mandiri Investa Equity Movement

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%
01/02/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%
01/03/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%
01/04/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%
01/05/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%
01/06/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%
01/07/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%
01/08/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%
01/09/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%
01/10/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%
01/11/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%
01/12/2015	1,33	(0,03191)	0,05477	7,50%	11,61%	-195,18%	-8,06%	-16,14%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%
01/02/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%
01/03/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%
01/04/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%
01/05/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%
01/06/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%
01/07/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%
01/08/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%
01/09/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%
01/10/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%
01/11/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%
01/12/2016	1,09	0,00122	0,03872	4,75%	9,49%	-119,52%	-4,26%	-9,78%

Lanjutan Lampiran 2

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%
01/02/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%
01/03/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%
01/04/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%
01/05/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%
01/06/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%
01/07/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%
01/08/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%
01/09/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%
01/10/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%
01/11/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%
01/12/2017	0,97	0,00316	0,02478	4,25%	5,72%	-158,73%	-4,04%	-5,37%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%
01/02/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%
01/03/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%
01/04/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%
01/05/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%
01/06/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%
01/07/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%
01/08/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%
01/09/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%
01/10/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%
01/11/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%
01/12/2018	-1,15	0,06767	0,08607	6,00%	18,88%	8,91%	-0,67%	15,60%

Lanjutan Lampiran 2

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%
01/02/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%
01/03/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%
01/04/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%
01/05/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%
01/06/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%
01/07/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%
01/08/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%
01/09/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%
01/10/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%
01/11/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%
01/12/2019	0,99	(0,10377)	0,28145	5,00%	52,00%	-54,63%	-15,49%	-62,02%

Lampiran 3 Reksadana Bahana TCW Traiblazer Fund

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2015	1,15	(0,01555)	0,048835	7,50%	8,96%	-185,42%	-7,85%	-10,74%
01/02/2015	1,15	(0,01555)	0,048835	7,50%	8,96%	-185,42%	-7,85%	-10,74%
01/03/2015	1,15	(0,01555)	0,048835	7,50%	8,96%	-185,42%	-7,85%	-10,74%
01/04/2015	1,15	(0,01555)	0,048835	7,50%	8,96%	-185,42%	-7,85%	-10,74%
01/05/2015	1,15	(0,01555)	0,048835	7,50%	8,96%	-185,42%	-7,85%	-10,74%
01/06/2015	1,15	(0,01555)	0,048835	7,50%	8,96%	-185,42%	-7,85%	-10,74%
01/07/2015	1,15	(0,01555)	0,048835	7,50%	8,96%	-185,42%	-7,85%	-10,74%
01/08/2015	1,15	(0,01555)	0,048835	7,50%	8,96%	-185,42%	-7,85%	-10,74%
01/09/2015	1,15	(0,01555)	0,049782	7,50%	8,96%	-181,89%	-7,85%	-10,74%
01/10/2015	1,15	(0,01555)	0,048835	7,50%	8,96%	-185,42%	-7,85%	-10,74%
01/11/2015	1,15	(0,01555)	0,048835	7,50%	8,96%	-185,42%	-7,85%	-10,74%
01/12/2015	1,15	(0,01555)	0,048835	7,50%	8,96%	-185,42%	-7,85%	-10,74%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%
01/02/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%
01/03/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%
01/04/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%
01/05/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%
01/06/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%
01/07/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%
01/08/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%
01/09/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%
01/10/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%
01/11/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%
01/12/2016	-0,16	(0,02744)	0,07327	4,75%	17,87%	-102,28%	45,88%	-5,35%

Lanjutan Lampiran 3

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%
01/02/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%
01/03/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%
01/04/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%
01/05/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%
01/06/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%
01/07/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%
01/08/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%
01/09/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%
01/10/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%
01/11/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%
01/12/2017	3,04	(0,05512)	0,12938	4,25%	28,14%	-75,45%	-3,21%	-82,36%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%
01/02/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%
01/03/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%
01/04/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%
01/05/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%
01/06/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%
01/07/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%
01/08/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%
01/09/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%
01/10/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%
01/11/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%
01/12/2018	1,25	(0,08527)	0,20687	6,00%	52,09%	-70,23%	-11,58%	-72,34%

Lanjutan Lampiran 3

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%
01/02/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%
01/03/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%
01/04/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%
01/05/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%
01/06/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%
01/07/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%
01/08/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%
01/09/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%
01/10/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%
01/11/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%
01/12/2019	0,99	(0,09428)	0,28164	5,00%	52,97%	-51,23%	-14,52%	-62,08%

Lampiran 4 Schroder Dana Prestasi

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%
01/02/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%
01/03/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%
01/04/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%
01/05/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%
01/06/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%
01/07/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%
01/08/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%
01/09/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%
01/10/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%
01/11/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%
01/12/2015	1,43	0,02844	0,08507	7,50%	19,85%	-54,73%	-3,26%	-22,28%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%
01/02/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%
01/03/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%
01/04/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%
01/05/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%
01/06/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%
01/07/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%
01/08/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%
01/09/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%
01/10/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%
01/11/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%
01/12/2016	-0,34	0,00121	0,06712	4,75%	19,15%	-68,96%	13,44%	0,33%

Lanjutan Lampiran 4

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%
01/02/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%
01/03/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%
01/04/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%
01/05/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%
01/06/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%
01/07/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%
01/08/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%
01/09/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%
01/10/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%
01/11/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%
01/12/2017	-0,09	(0,03303)	0,04735	4,25%	7,99%	-159,54%	79,52%	-7,20%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%
01/02/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%
01/03/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%
01/04/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%
01/05/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%
01/06/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%
01/07/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%
01/08/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%
01/09/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%
01/10/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%
01/11/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%
01/12/2018	-0,32	(0,07512)	0,20967	6,00%	54,32%	-64,44%	42,80%	1,74%

Lanjutan Lampiran 4

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%
01/02/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%
01/03/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%
01/04/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%
01/05/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%
01/06/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%
01/07/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%
01/08/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%
01/09/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%
01/10/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%
01/11/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%
01/12/2019	1,02	(0,06871)	0,28622	5,00%	54,25%	-41,48%	-11,65%	-62,05%

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Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%
01/02/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%
01/03/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%
01/04/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%
01/05/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%
01/06/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%
01/07/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%
01/08/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%
01/09/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%
01/10/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%
01/11/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%
01/12/2015	-0,23	(0,04356)	0,08944	7,50%	23,54%	-132,55%	50,95%	-8,12%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%
01/02/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%
01/03/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%
01/04/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%
01/05/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%
01/06/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%
01/07/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%
01/08/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%
01/09/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%
01/10/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%
01/11/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%
01/12/2016	0,06	(0,02948)	0,04269	4,75%	8,66%	-180,32%	-131,25%	-7,93%

Lanjutan Lampiran 5

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%
01/02/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%
01/03/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%
01/04/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%
01/05/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%
01/06/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%
01/07/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%
01/08/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%
01/09/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%
01/10/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%
01/11/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%
01/12/2017	-3,95	0,03337	0,13525	4,25%	32,00%	-6,75%	0,23%	108,62%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%
01/02/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%
01/03/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%
01/04/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%
01/05/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%
01/06/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%
01/07/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%
01/08/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%
01/09/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%
01/10/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%
01/11/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%
01/12/2018	-3,60	0,02332	0,15101	6,00%	32,89%	-24,29%	1,02%	93,16%

Lanjutan Lampiran 5

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%
01/02/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%
01/03/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%
01/04/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%
01/05/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%
01/06/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%
01/07/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%
01/08/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%
01/09/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%
01/10/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%
01/11/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%
01/12/2019	1,015	(0,07549)	0,29462	5,00%	60,12%	-42,59%	-12,36%	-68,50%

Lampiran 6 Sinarmas Danamas Saham

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	RM	Sharpe	Treynor	Jensen
01/01/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%
01/02/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%
01/03/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%
01/04/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%
01/05/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%
01/06/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%
01/07/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%
01/08/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%
01/09/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%
01/10/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%
01/11/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%
01/12/2015	0,66	0,28624	0,73005	7,50%	182,39%	28,94%	32,18%	-93,68%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	RM	Sharpe	Treynor	Jensen
01/01/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%
01/02/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%
01/03/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%
01/04/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%
01/05/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%
01/06/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%
01/07/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%
01/08/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%
01/09/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%
01/10/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%
01/11/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%
01/12/2016	0,68	(0,01677)	0,03713	4,75%	5,91%	-173,10%	-9,50%	-7,21%

Lanjutan Lampiran 6

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	RM	Sharpe	Treynor	Jensen
01/01/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%
01/02/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%
01/03/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%
01/04/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%
01/05/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%
01/06/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%
01/07/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%
01/08/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%
01/09/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%
01/10/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%
01/11/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%
01/12/2017	0,88	(0,00149)	0,03452	4,25%	8,51%	-127,45%	-5,01%	-8,13%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	RM	Sharpe	Treynor	Jensen
01/01/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%
01/02/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%
01/03/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%
01/04/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%
01/05/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%
01/06/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%
01/07/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%
01/08/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%
01/09/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%
01/10/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%
01/11/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%
01/12/2018	0,39	(0,00151)	0,05035	6,00%	13,29%	-122,17%	-15,68%	-9,01%

Lanjutan Lampiran 6

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	RM	Sharpe	Treynor	Jensen
01/01/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%
01/02/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%
01/03/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%
01/04/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%
01/05/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%
01/06/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%
01/07/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%
01/08/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%
01/09/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%
01/10/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%
01/11/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%
01/12/2019	0,92	(0,15068)	0,29142	5,00%	52,45%	-68,86%	-21,77%	-63,81%

Lampiran 7 BNI – AM Dana Saham

Date	Beta	Return rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%
01/02/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%
01/03/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%
01/04/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%
01/05/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%
01/06/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%
01/07/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%
01/08/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%
01/09/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%
01/10/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%
01/11/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%
01/12/2015	0,82	0,21492	0,190373	7,50%	40,29%	73,50%	17,11%	-12,82%

Date	Beta	Return rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%
01/02/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%
01/03/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%
01/04/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%
01/05/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%
01/06/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%
01/07/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%
01/08/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%
01/09/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%
01/10/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%
01/11/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%
01/12/2016	0,07	0,05299	0,08520	4,75%	17,58%	6,44%	7,97%	-0,33%

Lanjutan Lampiran 7

Date	Beta	Return rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%
01/02/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%
01/03/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%
01/04/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%
01/05/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%
01/06/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%
01/07/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%
01/08/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%
01/09/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%
01/10/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%
01/11/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%
01/12/2017	0,30	0,00639	0,11739	4,25%	36,81%	-30,76%	-12,09%	-13,34%

Date	Beta	Return rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%
01/02/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%
01/03/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%
01/04/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%
01/05/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%
01/06/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%
01/07/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%
01/08/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%
01/09/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%
01/10/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%
01/11/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%
01/12/2018	1,47	(0,00719)	0,044378969	6,00%	10,42%	-151,40%	-4,56%	-13,23%

Lanjutan Lampiran 7

Date	Beta	Return rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%
01/02/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%
01/03/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%
01/04/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%
01/05/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%
01/06/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%
01/07/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%
01/08/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%
01/09/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%
01/10/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%
01/11/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%
01/12/2019	1,00	(0,08761)	0,28264	5,00%	52,72%	-48,69%	-13,72%	-61,62%

Lampiran 8 Danareksa Mawar Equity Fund

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%
01/02/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%
01/03/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%
01/04/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%
01/05/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%
01/06/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%
01/07/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%
01/08/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%
01/09/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%
01/10/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%
01/11/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%
01/12/2015	1,04	(0,01261)	0,04604	7,50%	8,45%	-190,30%	-8,46%	-9,75%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%
01/02/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%
01/03/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%
01/04/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%
01/05/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%
01/06/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%
01/07/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%
01/08/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%
01/09/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%
01/10/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%
01/11/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%
01/12/2016	0,68	(0,00603)	0,03099	4,75%	11,27%	-172,73%	-7,87%	-9,78%

Lanjutan Lampiran 8

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%
01/02/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%
01/03/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%
01/04/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%
01/05/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%
01/06/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%
01/07/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%
01/08/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%
01/09/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%
01/10/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%
01/11/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%
01/12/2017	0,87	(0,00490)	0,02718	4,25%	11,11%	-174,38%	-5,48%	-10,67%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%
01/02/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%
01/03/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%
01/04/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%
01/05/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%
01/06/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%
01/07/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%
01/08/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%
01/09/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%
01/10/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%
01/11/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%
01/12/2018	0,78	(0,01075)	0,03238	6,00%	11,39%	-218,51%	-9,05%	-11,29%

Lanjutan Lampiran 8

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%
01/02/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%
01/03/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%
01/04/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%
01/05/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%
01/06/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%
01/07/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%
01/08/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%
01/09/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%
01/10/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%
01/11/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%
01/12/2019	0,98	(0,10338)	0,28027544	5,00%	51,72%	-54,73%	-15,60%	-61,27%

Lampiran 9 Syailendra Capital

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%
01/02/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%
01/03/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%
01/04/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%
01/05/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%
01/06/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%
01/07/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%
01/08/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%
01/09/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%
01/10/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%
01/11/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%
01/12/2015	0,79	(0,05934)	0,07629	7,50%	15,61%	-176,09%	-16,98%	-19,85%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%
01/02/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%
01/03/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%
01/04/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%
01/05/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%
01/06/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%
01/07/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%
01/08/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%
01/09/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%
01/10/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%
01/11/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%
01/12/2016	0,78	0,00486	0,02884	4,75%	5,13%	-147,83%	-5,44%	-4,56%

Lanjutan Lampiran 9

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%
01/02/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%
01/03/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%
01/04/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%
01/05/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%
01/06/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%
01/07/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%
01/08/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%
01/09/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%
01/10/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%
01/11/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%
01/12/2017	0,06	(0,05251)	0,07292	4,25%	15,54%	-130,29%	-150,20%	-10,21%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2018	0,40	0,05729	0,13156	6,00%	33,09%	-2,06%	-0,68%	-11,11%
01/02/2018	0,40	0,05071	0,13156	6,00%	33,09%	-7,06%	-2,32%	-11,77%
01/03/2018	0,40	0,05288	0,13156	6,00%	33,09%	-5,41%	-1,78%	-11,55%
01/04/2018	0,40	0,05513	0,13156	6,00%	33,09%	-3,71%	-1,22%	-11,33%
01/05/2018	0,40	0,05578	0,13156	6,00%	33,09%	-3,21%	-1,05%	-11,26%
01/06/2018	0,40	0,05614	0,13156	6,00%	33,09%	-2,93%	-0,96%	-11,22%
01/07/2018	0,40	0,05678	0,13156	6,00%	33,09%	-2,45%	-0,81%	-11,16%
01/08/2018	0,40	0,05774	0,13156	6,00%	33,09%	-1,72%	-0,57%	-11,07%
01/09/2018	0,40	0,05582	0,13156	6,00%	33,09%	-3,18%	-1,04%	-11,26%
01/10/2018	0,40	0,05237	0,13156	6,00%	33,09%	-5,80%	-1,91%	-11,60%
01/11/2018	0,40	0,04966	0,13156	6,00%	33,09%	-7,86%	-2,58%	-11,87%
01/12/2018	0,40	0,04247	0,13156	6,00%	33,09%	-13,32%	-4,38%	-12,59%

Lanjutan Lampiran 9

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%
01/02/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%
01/03/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%
01/04/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%
01/05/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%
01/06/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%
01/07/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%
01/08/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%
01/09/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%
01/10/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%
01/11/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%
01/12/2019	1,00	(0,08572)	0,28273	5,00%	51,36%	-48,00%	-13,59%	-59,85%

Lampiran 10 Eastpring Investment Value Discovery Kelas A

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%
01/02/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%
01/03/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%
01/04/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%
01/05/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%
01/06/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%
01/07/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%
01/08/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%
01/09/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%
01/10/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%
01/11/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%
01/12/2015	0,73	(0,04274)	0,054677405	7,50%	11,49%	-215,34%	-16,09%	-14,69%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%
01/02/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%
01/03/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%
01/04/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%
01/05/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%
01/06/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%
01/07/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%
01/08/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%
01/09/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%
01/10/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%
01/11/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%
01/12/2016	1,04	0,01591	0,063442023	4,75%	13,93%	-49,79%	3,03%	6,39%

Lanjutan Lampiran 10

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%
01/02/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%
01/03/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%
01/04/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%
01/05/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%
01/06/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%
01/07/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%
01/08/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%
01/09/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%
01/10/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%
01/11/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%
01/12/2017	1,65	0,27845	0,162326939	4,25%	23,13%	145,36%	14,26%	-7,64%

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2018	-0,07	0,06085	0,075626881	6,00%	16,59%	1,12%	-1,22%	0,82%
01/02/2018	-0,07	0,06085	0,075626881	6,00%	16,59%	1,12%	-1,22%	0,82%
01/03/2018	-0,07	0,06085	0,075626881	6,00%	16,59%	1,12%	-1,22%	0,82%
01/04/2018	-0,07	0,06085	0,075626881	6,00%	16,59%	1,12%	-1,22%	0,82%
01/05/2018	-0,07	0,06085	0,075626881	6,00%	16,59%	1,12%	-1,22%	0,82%
01/06/2018	-0,07	0,06085	0,075626881	6,00%	16,59%	1,12%	-1,22%	0,82%
01/07/2018	-0,07	0,06085	0,075626881	6,00%	16,59%	1,12%	-1,22%	0,82%
01/08/2018	-0,07	0,06085	0,075626881	6,00%	16,59%	1,12%	-1,22%	0,82%
01/09/2018	-0,07	0,06085	0,082104158	6,00%	16,59%	1,03%	-1,22%	0,82%
01/10/2018	-0,07	0,06085	0,075626881	6,00%	16,59%	1,12%	-1,22%	0,82%
01/11/2018	-0,07	0,06085	0,075626881	6,00%	16,59%	1,12%	-1,22%	0,82%
01/12/2018	-0,07	0,06085	0,075626881	6,00%	16,59%	1,12%	-1,22%	0,82%

Lanjutan Lampiran 10

Date	Beta	Return Rata-rata RD	Standar Deviasi	Risk Free Rate	Rm	Sharpe	Treynor	Jensen
01/01/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%
01/02/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%
01/03/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%
01/04/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%
01/05/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%
01/06/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%
01/07/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%
01/08/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%
01/09/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%
01/10/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%
01/11/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%
01/12/2019	0,93	(0,08609)	0,328041376	5,00%	53,40%	-41,49%	-14,59%	-58,77%

Lampiran 11 Surat Keterangan Riset Penelitian



SURAT PERNYATAAN

Kepada Yth.

Direktur Pengembangan Sektor Jasa Keuangan/
Kepala Kantor Regional/
Kepala Kantor Otoritas Jasa Keuangan
Di Tempat

Bersama ini, saya yang bertandatangan di bawah ini:

Nama Lengkap : Siti Nadiana Asha
Nomor Identitas Mahasiswa/Pengenal : 21160000284
Alamat Rumah : Jl. Wahab No 20, Rt.5 Rw.9, Utan Kayu
Utara, Kec. Matraman, Kota Jakarta
Timur, Daerah Khusus Ibukota Jakarta
13120
Judul Penelitian : ANALISI PENILAIAN KINERJA
REKSADANA

Selama menjalankan penelitian di Otoritas Jasa Keuangan menyatakan kesediaan untuk menaati tata tertib yang berlaku di Otoritas Jasa Keuangan, menjaga kerahasiaan data dan bersedia menyerahkan hasil penelitian kepada Otoritas Jasa keuangan sebanyak 1 (satu) eksemplar.

Demikian surat pernyataan ini saya buat dengan sebenarnya.

Jakarta, 30 Juni 2020

Yang membuat pernyataan



Siti Nadiana Asha

DAFTAR RIWAYAT HIDUP PENELITI

Data Pribadi

Nama : Siti Nadiana Asha
NPM : 21160000284
Tempat dan Tanggal Lahir : Tegal, 07 November 1998
Agama : Islam
Kewarganegaraan : Indonesia
Alamat : Karangmangu RT 06/02 Desa Tonggara,
Kec. Kedungbanteng, Kab. Tegal
Telepon : 089655698319
Email : nadianaasha2@gmail.com

Pendidikan Formal

SDN Tonggara 01 : Lulus tahun 2010
SMPN 03 Pangkah : Lulus tahun 2013
SMAN 01 Pangkah : Lulus tahun 2016
STEI Indonesia, Jakarta : Lulus tahun 2020

Pengalaman Organisasi

2013-2014 : Anggota OSIS SMA N 01 Pangkah
2014-2015 : Anggota Paskibra SMA N 01 Pangkah
2013-2015 : Anggota Pramuka SMA N 01 Pangkah
2016-2020 : Pengurus LDK RMNI STEI