



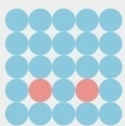
## Performance Analysis Reksa Dana Saham Period 2000-2004 with Sharpe Measurement, Treynor Measurement and Jensen Measurement

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*The purpose of this study was to define Reksa Dana Saham performance in Indonesia those are ABN-AMRO Dana Saham, Arjuna, Bahana Dana Prima, BIG Nusantara, Bima, BNI Dana Berkembang, Dana Megah Kapital, Danareksa Mawar, Master Dinamis, Nikko Saham Nusantara, Panin Dana Maksima, Phinisi Dana Saham, Rencana Cerdas, Si Dana Saham. The other purpose of this study was also to define with Sharpe, Treynor and Jensen method Reksa Dana Saham performance outperformed against market (IHSG). The data were collected are : NAB, IHSG and SBI since December 30, 1999 – December 30, 2004 (monthly). The Results of study showed with Sharpe Measurmenet, Treynor Measurement and Jensen Measurement some of Reksa Dana Saham could outperformed against market (IHSG). So depend on the investor to choose which method to use. This study suggested to the investor be carefull to choose Reksa Dana Saham and invest in Reksa Dana in Long Term. For the regulator Capital Market (BAPEPAM) to developing Reksa Dana try to invest out of Capital Market and Money market.*

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