

Linear Regression - Estimation by Least Squares  
 Dependent Variable Renaissance Institutional Equities Fund  
 Monthly Data From 2001:01 To 2010:02

Usable Observations	99	Degrees of Freedom	97
Total Observations	110	Skipped/Missing	11
Centered R**2	0.163151	R Bar **2	0.154523
Uncentered R**2	0.200114	T x R**2	19.811
Mean of Dependent Variable	0.6634031851		
Std Error of Dependent Variable	3.1017862523		
Standard Error of Estimate	2.8520862002		
Sum of Squared Residuals	789.03638226		
Regression F(1,97)	18.9110		
Significance Level of F	0.00003383		
Log Likelihood	-243.22170		
Durbin-Watson Statistic	1.756051		

Variable	Coeff	Std Error	T-Stat	Signif
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1. Constant	0.2728910734	0.3003825945	0.90848	0.36587721
2. Hedge Fund Factor	0.6418294188	0.1475919923	4.34867	0.00003383