

Lampiran 1. Data NAB Reksadana Saham

Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
2-Jan-06	4625.46	3497.7	3480.22	1833.72	1222.06	5897.23	15-Mar-06	5142.52	3886.64	3739.67	2071.21	1272.18	6171.96
3-Jan-06	4674.43	3530.14	3508.24	1852.48	1237.9	5962.75	16-Mar-06	5250.86	3978.68	3815.88	2121.43	1300.78	6306.52
4-Jan-06	4783.84	3626.68	3603.74	1907.15	1275.18	6131.76	17-Mar-06	5394.51	4076.57	3920.06	2186.6	1340.37	6487.08
5-Jan-06	4809.18	3632.02	3619.23	1915.13	1269.59	6122.76	20-Mar-06	5496.07	4132.5	3986	2230.13	1371.44	6622.56
6-Jan-06	4863.78	3671.13	3664.38	1944.48	1280.02	6180.8	21-Mar-06	5495.52	4113.85	3969.37	2225.07	1367.43	6607.55
9-Jan-06	4963.11	3733.88	3709.52	1989.52	1301.57	6281.27	22-Mar-06	5377.89	4015.38	3873.6	2166.15	1337.88	6470.73
11-Jan-06	5019.91	3773.04	3731.47	2022.63	1310.64	6323.3	23-Mar-06	5375.75	4022.39	3881.29	2162.8	1339.54	6481.75
12-Jan-06	5024.61	3765.19	3740.36	2031.23	1299.06	6285.49	24-Mar-06	5394.65	4051.92	3893.3	2173.65	1346.67	6505.05
13-Jan-06	5024.19	3765.75	3728.07	2032.39	1286.5	6232.47	27-Mar-06	5401.47	4050.74	3899.21	2171.38	1346.02	6507.34
16-Jan-06	4955.51	3735.7	3668.45	2003.01	1267.12	6157	28-Mar-06	5485.58	4109.23	3965.12	2211.88	1369.8	6625.23
17-Jan-06	4854.61	3670.16	3589.71	1955.82	1245.78	6048.17	29-Mar-06	5476.09	4104.2	3954.88	2213.64	1367.72	6612.78
18-Jan-06	4782.79	3597.14	3543.74	1918.39	1225.97	5951.92	3-Apr-06	5502.26	4117.83	3983.92	2225.79	1376.72	6657.95
19-Jan-06	4944.14	3710.02	3658.07	1989.23	1267.39	6142.96	4-Apr-06	5479.96	4099.55	3976.81	2213.24	1377.42	6657.6
20-Jan-06	4927.66	3698.11	3647.82	1978.66	1260.92	6115.79	5-Apr-06	5554.92	4161.97	4028.63	2243.28	1399.77	6756.44
23-Jan-06	4831.11	3610.58	3573.3	1930.73	1231.14	5979.54	6-Apr-06	5622.39	4224.46	4070.38	2270.07	1409.18	6813.31
24-Jan-06	4865.82	3640.36	3603.91	1947.1	1239.54	6029.11	7-Apr-06	5681.2	4299.15	4124.81	2293.22	1422.8	6870.95
25-Jan-06	4975.08	3719.22	3654.54	1986.41	1264	6142.1	12-Apr-06	5676.89	4346.93	4165.32	2310.52	1426.1	6903.37
26-Jan-06	4977.72	3745.15	3641.32	1982.83	1261.58	6116.12	13-Apr-06	5688.82	4337.81	4163.24	2316.61	1437.44	6938.76
27-Jan-06	4985.46	3745.96	3652.69	1984.27	1271.56	6151.87	17-Apr-06	5719.1	4370.28	4172.69	2336.07	1440.97	6956.43
30-Jan-06	4989.91	3776.02	3651.14	1996.2	1267.16	6147.04	18-Apr-06	5852.67	4494.51	4283.45	2384.35	1474.96	7127.77
1-Feb-06	5025.07	3794.88	3680.1	2013.4	1279.82	6188.36	19-Apr-06	6021.64	4676.52	4463.95	2472.81	1524.19	7369.9
2-Feb-06	5029.13	3807.14	3689.14	2015.01	1279.54	6183.76	20-Apr-06	6103.28	4722.74	4473.48	2491.04	1530.11	7406.8
3-Feb-06	5031.93	3815.1	3680.85	2026.14	1279.81	6181.01	21-Apr-06	6156.25	4714.32	4447.73	2505.06	1518.57	7349.19
6-Feb-06	5046.28	3817.47	3688.84	2035.83	1284.62	6197.73	24-Apr-06	6080.3	4680.49	4401.72	2481.45	1502.63	7268.11
7-Feb-06	5093.86	3852.71	3750.63	2070.89	1294.52	6243.82	25-Apr-06	6141.5	4738.03	4452.56	2518.18	1512.82	7323.02
8-Feb-06	5022.43	3785.83	3690.16	2032.76	1272.06	6153.27	26-Apr-06	6280.05	4811.82	4518.46	2577.43	1536.84	7450.33
9-Feb-06	5070.41	3809.99	3727.91	2058.8	1279.4	6190.81	27-Apr-06	6273.33	4789.43	4487.89	2554.58	1527.3	7398.4
10-Feb-06	5111.35	3822.63	3750.22	2080.09	1280.17	6200.56	28-Apr-06	6229.04	4705.21	4415.46	2534.77	1507.49	7303.18
13-Feb-06	5104.07	3826.97	3749.48	2086.06	1281.15	6176.77	1-May-06	6286.29	4779.48	4463.56	2580.06	1520.07	7379.35
14-Feb-06	5015.82	3737.97	3663.03	2030.21	1260.9	6070.29	2-May-06	6285.94	4739.5	4433.69	2586.87	1511.51	7358.14
15-Feb-06	5071.68	3771.1	3689.64	2039.01	1266.48	6108.7	3-May-06	6306.87	4750.51	4452.47	2615.56	1523.13	7409.31
16-Feb-06	5078.3	3766.03	3700.51	2039.78	1267.65	6119.84	4-May-06	6317.65	4746.99	4445.11	2620.14	1520.08	7388.27
17-Feb-06	5115.4	3775.17	3710.23	2046.58	1270.99	6153.37	8-May-06	6436.44	4829.4	4484	2685.23	1545.55	7511.99
20-Feb-06	5140.9	3801.04	3733.75	2066.33	1273.94	6168.35	9-May-06	6519.71	4874.41	4570.15	2716.94	1566.45	7614.09
21-Feb-06	5097.08	3779.29	3700.68	2055.17	1259.08	6108.37	10-May-06	6544.24	4922.75	4616.88	2725.36	1575.35	7671.27
22-Feb-06	5088.88	3766.97	3691.34	2044.21	1255.17	6079.86	11-May-06	6656.36	4980.66	4641.53	2790.12	1592.68	7753.63
23-Feb-06	5042.69	3756.36	3670.25	2025.23	1247.49	6037.72	12-May-06	6526.57	4887.73	4553.31	2720.45	1558.93	7585.35
24-Feb-06	4989.85	3755.45	3650.46	2011.68	1240.48	6006.17	15-May-06	6072.44	4536.83	4250.13	2498.12	1449.6	7052.66
27-Feb-06	5073.1	3810.89	3719.04	2046.39	1263.43	6118.05	16-May-06	6097.7	4549.37	4261.42	2523.55	1460.53	7108.56
28-Feb-06	5057.18	3808.66	3714.15	2046.54	1250.97	6109.62	17-May-06	6282.29	4666.08	4353.04	2630.92	1495.26	7285.94
1-Mar-06	5104.83	3832.49	3719.99	2069.43	1266.43	6147.35	18-May-06	6017.65	4463.73	4205.3	2503.81	1434.85	6978.11
2-Mar-06	5137.73	3869.42	3743.74	2076.96	1278	6188.15	19-May-06	5984.14	4426.27	4177.49	2490.98	1419.69	6918.81
3-Mar-06	5187.39	3924	3784.24	2088.64	1288.87	6232.85	22-May-06	5597.9	4124.13	3949.72	2284.45	1332.48	6491.25
6-Mar-06	5212.09	3937.25	3778.43	2097.71	1289.2	6234.12	23-May-06	5714.16	4176.78	3983.96	2348.21	1362.93	6623.04
7-Mar-06	5115.96	3887.06	3736.33	2059.92	1272.55	6155.86	24-May-06	5691.41	4195.45	4024.75	2322.21	1357.39	6595.99
8-Mar-06	5065.82	3838.73	3694.06	2031.21	1259.76	6111.45	29-May-06	5749.11	4254.45	4041.98	2351.86	1359.25	6612.12
9-Mar-06	5089.47	3844.68	3711.13	2034.03	1265.82	6143.01	30-May-06	5897.05	4392.12	4175	2427.38	1394.32	6800.18
10-Mar-06	5137.76	3905.99	3757.35	2066.56	1280.2	6205.62	31-May-06	5759.54	4278.95	4047.95	2372	1360.61	6625.88
13-Mar-06	5150.09	3901.2	3747.73	2069.63	1275.1	6176.25	1-Jun-06	5696	4232	4025	2332	1342	6550
14-Mar-06	5139.08	3898.21	3750.48	2072.53	1273.81	6181.47	2-Jun-06	5777.82	4288.79	4078.76	2369.95	1366.57	6662.08

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5-Jun-06	5798.76	4313.98	4090.53	2376.75	1368.77	6675.07	14-Aug-06	6291.43	4601.4	4443.38	2594.78	1475.21	7151.48
6-Jun-06	5671.78	4202.35	3985.83	2323.49	1340.04	6525.3	15-Aug-06	6362.61	4628.6	4479.12	2617.28	1489.9	7212.39
7-Jun-06	5544.74	4107.07	3911.83	2272.48	1318.42	6414.6	16-Aug-06	6430.06	4682.23	4526.13	2654.37	1512.53	7310.38
8-Jun-06	5348.28	3960.93	3774.7	2191.82	1265.68	6167.12	22-Aug-06	6392.59	4692.22	4502.1	2645.81	1511.92	7313.56
9-Jun-06	5494.66	4061.35	3853.01	2261.01	1302.82	6349.51	23-Aug-06	6376.62	4684.26	4488.72	2640.99	1508.91	7307.19
12-Jun-06	5492.27	4076.35	3865.9	2268.48	1301.79	6344.54	24-Aug-06	6343.88	4643.6	4463.44	2617.4	1497.73	7256.92
13-Jun-06	5339.55	3982.91	3770	2205.83	1270.37	6184.57	25-Aug-06	6250.64	4579.7	4402.9	2575.99	1479.36	7172.04
14-Jun-06	5317.44	3969.53	3755.94	2169.89	1266.18	6173.59	28-Aug-06	6253.82	4581.17	4407.3	2570.94	1478.57	7177.52
15-Jun-06	5345.09	3978.15	3767.68	2181.76	1273.18	6217.75	29-Aug-06	6352.53	4628.41	4477.16	2611.75	1495.55	7248.83
16-Jun-06	5623.29	4186.47	3983.25	2308.28	1347.12	6577.31	30-Aug-06	6316.13	4600.97	4455.47	2593.44	1488.35	7212.51
19-Jun-06	5577.2	4149.47	3940.26	2280.97	1334.13	6510.3	31-Aug-06	6351.15	4610.38	4489.39	2599.93	1495.91	7241.9
20-Jun-06	5576.38	4142.88	3933.36	2277.09	1332.67	6510.26	1-Sep-06	6406.71	4650.01	4529.05	2630.09	1513.01	7320.33
21-Jun-06	5576.33	4154.37	3944.58	2278.57	1330.47	6497.82	4-Sep-06	6504.44	4724.44	4607.82	2686.89	1539.02	7439.67
22-Jun-06	5635.76	4202.18	3985.38	2309.16	1337.74	6543.09	5-Sep-06	6484.38	4722.15	4603.8	2679.47	1541.06	7449.9
23-Jun-06	5602.26	4164.51	3957.01	2293.99	1328.51	6498.3	6-Sep-06	6473.38	4724.57	4597.59	2678.99	1544.87	7453.32
26-Jun-06	5582.52	4164.51	3943.48	2288.1	1325.61	6477.58	7-Sep-06	6447.2	4716.55	4572.79	2666.15	1541.88	7437.21
27-Jun-06	5597.45	4204.8	3967.44	2294.7	1328.56	6492.03	8-Sep-06	6436.23	4714.83	4564.2	2662.21	1540.38	7427.45
28-Jun-06	5564.5	4183.36	3934.9	2276.36	1310.46	6416.11	11-Sep-06	6331.59	4648.59	4504.64	2614.28	1517.27	7325.92
29-Jun-06	5596.01	4195.76	3946.1	2292.05	1319.15	6447.61	12-Sep-06	6257.28	4595.25	4442.98	2582.25	1501.15	7252.64
30-Jun-06	5733.43	4278.37	4034.18	2354.68	1351.89	6608.84	13-Sep-06	6316.36	4646.45	4492.55	2615.66	1525.47	7363.71
3-Jul-06	5822.39	4339.95	4108.01	2408.54	1380.64	6735.35	14-Sep-06	6377.3	4660.65	4531.51	2642.69	1538.59	7426.8
4-Jul-06	5868.73	4368.82	4139.37	2441.15	1391.03	6787.77	15-Sep-06	6387.63	4683.62	4541	2646.74	1543.22	7448.25
5-Jul-06	5867.56	4369.61	4130.32	2443.93	1386.72	6774.28	18-Sep-06	6409.55	4715.16	4568.68	2660.55	1551.75	7484.61
6-Jul-06	5845.85	4359.48	4147.26	2442.2	1387.53	6781.79	19-Sep-06	6460.1	4759.36	4612.41	2683.37	1563.49	7545.69
7-Jul-06	5888.13	4390.01	4167.63	2448.1	1391.4	6801.22	20-Sep-06	6460.09	4747.22	4607.41	2680.23	1557.71	7519.36
10-Jul-06	5869.69	4377.55	4154.04	2438.57	1384.4	6769.9	21-Sep-06	6590.18	4837.56	4686.46	2733.42	1586.14	7642.24
11-Jul-06	5889.09	4403.52	4162.26	2450.75	1386.83	6783.37	22-Sep-06	6629.06	4853.51	4712.76	2737.2	1585.84	7645.1
12-Jul-06	5895.18	4403.29	4168.96	2450.41	1389.4	6798.8	25-Sep-06	6607.91	4832.26	4702.41	2731.41	1584.75	7638.95
13-Jul-06	5850.35	4344.89	4113.32	2420.52	1372.04	6719.31	26-Sep-06	6544.56	4790.17	4661.35	2707.91	1574.5	7591.64
14-Jul-06	5730.03	4268.83	4030.79	2352.2	1347.49	6589.25	27-Sep-06	6617.96	4864.99	4717.02	2744.64	1592.1	7670.66
17-Jul-06	5622.04	4192.1	3950.31	2298.56	1322.42	6472.7	28-Sep-06	6619.92	4862.68	4714.59	2748.79	1598.36	7694.57
18-Jul-06	5656.03	4196.75	3961.93	2308.84	1322.91	6474.41	29-Sep-06	6632.83	4852.29	4723.5	2745.51	1600.79	7699.38
19-Jul-06	5644.41	4181.81	3964.12	2304.1	1319.65	6457.63	2-Oct-06	6607.38	4833.18	4709.51	2729.08	1592.5	7657.99
20-Jul-06	5780.77	4288.46	4066.33	2371.82	1356.51	6622.57	3-Oct-06	6675.85	4878.96	4756.22	2751.35	1606.19	7711.62
21-Jul-06	5776.76	4291.69	4077.88	2369.92	1359.17	6633.23	4-Oct-06	6657.92	4854.5	4736.48	2752.2	1609.97	7719.27
24-Jul-06	5771.38	4291.28	4058.5	2358.1	1350.67	6583.36	5-Oct-06	6696.53	4880.94	4762.04	2768.93	1617.87	7759.25
25-Jul-06	5813.19	4322.97	4095	2375.76	1358.6	6606.41	6-Oct-06	6725.42	4895.66	4780.74	2771.95	1621.67	7769.79
26-Jul-06	5849.06	4353.4	4129.43	2382.43	1363.68	6633.98	9-Oct-06	6702.79	4871.91	4762.7	2756.29	1611.82	7731.67
27-Jul-06	5941.57	4387.46	4178.39	2422.29	1384.99	6731.04	10-Oct-06	6773.37	4922.91	4814.19	2795.07	1632.8	7818.57
28-Jul-06	5952.36	4392.74	4175.24	2414.47	1386.35	6743.44	11-Oct-06	6782.55	4919.38	4818.68	2790.27	1629.41	7797.45
31-Jul-06	6016.48	4429.82	4227.25	2445.98	1398.1	6804.18	12-Oct-06	6782.93	4933.58	4822.28	2787.14	1624.44	7782.95
1-Aug-06	6106.72	4474.8	4298.91	2489.46	1420.92	6908.48	13-Oct-06	6895.81	5029.93	4904.65	2839.17	1651.05	7909.83
2-Aug-06	6196.82	4513.5	4356.33	2532.59	1440.38	6990.56	16-Oct-06	6846.63	4980.92	4856.31	2816.35	1637.06	7840.01
3-Aug-06	6140.69	4481.58	4324.28	2510.24	1427.71	6938.56	17-Oct-06	6872.06	4988.87	4869.66	2822.4	1640.3	7855.01
4-Aug-06	6205.59	4517.4	4353.89	2529.32	1439.66	6984.04	18-Oct-06	6856.07	4976.69	4853.58	2814.09	1637.4	7842.52
7-Aug-06	6279.83	4554.71	4380.91	2552.61	1449.73	7029.73	19-Oct-06	6870.47	4975.85	4862.71	2822.06	1639.65	7857.15
8-Aug-06	6267.44	4553.2	4389.87	2552.38	1446.74	7006.14	20-Oct-06	6898.44	4997.4	4887.57	2831.47	1646.3	7883.79
9-Aug-06	6343.99	4599.61	4467.12	2596.86	1469.04	7111.47	30-Oct-06	6970.1	5023.4	4936.35	2846.23	1653.98	7928.04
10-Aug-06	6167.04	4494.63	4356.55	2525.72	1437.11	6976.51	31-Oct-06	6981.88	5033.06	4942.44	2854.99	1652.25	7920.14
11-Aug-06	6247.69	4553.84	4407.99	2561.22	1453.7	7050.43	1-Nov-06	7006.21	5070.63	4958.8	2864.94	1660.26	7959.84

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2-Nov-06	7106.46	5127.49	5040.82	2902.58	1678.63	8049.29	16-Jan-07	7559.09	5282.19	5387.5	3046.85	1814.61	8714.85
3-Nov-06	7142.26	5130.2	5074.88	2914.62	1683.29	8075.73	17-Jan-07	7585.79	5288	5411.97	3053.6	1816.97	8738.13
6-Nov-06	7235.5	5188.71	5147.58	2951.47	1713.07	8212.01	18-Jan-07	7641.2	5307.29	5445.3	3088.27	1832.34	8804.88
7-Nov-06	7267.11	5210.48	5170.86	2968.87	1725.7	8274.19	19-Jan-07	7686.58	5349.63	5472.12	3113.32	1852.45	8889.71
8-Nov-06	7234.94	5159.65	5141.14	2955.09	1715.6	8226.85	22-Jan-07	7823.59	5433.21	5559.3	3159.68	1874.41	9000.47
9-Nov-06	7284.06	5175.03	5166.23	2975.17	1729.03	8282.41	23-Jan-07	7785.53	5411.88	5527.38	3147.51	1861.7	8945.99
10-Nov-06	7299.45	5200.75	5184.04	2981.25	1729.04	8283.83	24-Jan-07	7765.49	5397.78	5522.53	3149.45	1864.18	8952.26
13-Nov-06	7184.76	5123.3	5099.77	2928.62	1700.84	8152.79	25-Jan-07	7633.21	5308.51	5421.01	3086.37	1835.2	8796.83
14-Nov-06	7310.72	5209.1	5193.64	2977.04	1731.31	8293.63	26-Jan-07	7574.37	5263.7	5379.92	3057.48	1820.51	8720.71
15-Nov-06	7311.39	5228.54	5198.94	2981.1	1730.68	8297.85	29-Jan-07	7576.2	5258.35	5387.42	3074.88	1824.52	8747.89
16-Nov-06	7311.21	5223.53	5193.99	2991.25	1730.4	8297.03	30-Jan-07	7582.62	5255.32	5404.88	3073.27	1827.46	8743.88
17-Nov-06	7336.33	5232.47	5206.02	3009	1736.99	8321.98	31-Jan-07	7542.15	5233.9	5382.6	3058.3	1820.2	8701.29
20-Nov-06	7376.23	5255.92	5231.22	3017.59	1744.81	8366.34	1-Feb-07	7579.76	5243.63	5408.79	3108.08	1835.64	8756.05
21-Nov-06	7388.85	5258.2	5245.18	3021.83	1747.2	8371.67	2-Feb-07	7607.39	5270.86	5426.55	3114.61	1842.46	8812.37
22-Nov-06	7482.34	5310	5307.43	3068.39	1777.22	8496.32	5-Feb-07	7551.24	5241.45	5402.81	3081.19	1830.79	8761.64
23-Nov-06	7463.76	5310.64	5298.04	3066.05	1777.61	8507.3	6-Feb-07	7514.92	5209.77	5386.91	3064.57	1818.65	8705.16
24-Nov-06	7499.06	5338.28	5323	3076.68	1782.41	8548.07	7-Feb-07	7532.73	5218.99	5386.12	3064.18	1817.77	8707.08
27-Nov-06	7566.16	5369.77	5384.4	3099.71	1788.64	8600.19	8-Feb-07	7459.17	5164.88	5345.86	3041	1799.46	8615.24
28-Nov-06	7385.06	5204.95	5250.53	3002.24	1749.71	8402.93	9-Feb-07	7415.15	5131.54	5323.66	3023.24	1785.64	8555.34
29-Nov-06	7491.09	5269.68	5325.43	3046.72	1771.84	8503.46	12-Feb-07	7399.45	5108.43	5343.36	3001.38	1776.75	8510.41
30-Nov-06	7513.8	5293.49	5347.12	3060.87	1783.92	8559.07	13-Feb-07	7385.79	5103.29	5356.44	2984.14	1771.52	8476.47
1-Dec-06	7590.76	5338.41	5410.93	3097.82	1818.05	8659.54	14-Feb-07	7495.79	5174.97	5423.71	3016.21	1785.86	8562.91
4-Dec-06	7545.77	5286.73	5366.74	3068.97	1810.23	8616.4	15-Feb-07	7688.24	5297.98	5585.54	3099.46	1827.01	8774.88
5-Dec-06	7732.68	5416.01	5504.28	3150.4	1858.9	8853.48	16-Feb-07	7726.05	5340.47	5623.63	3089.57	1831.99	8801.49
6-Dec-06	7772.45	5434.49	5535.32	3161.55	1870.86	8882.94	19-Feb-07	7728.83	5349.39	5637.21	3093.76	1834.16	8822.53
7-Dec-06	7771.12	5422.53	5524.59	3168.42	1877.55	8893.04	20-Feb-07	7751.87	5355.41	5662.35	3093.28	1834.52	8821.01
8-Dec-06	7740.25	5415.27	5503.14	3156.13	1879.49	8890.83	21-Feb-07	7826.3	5382.95	5731.93	3110.71	1848.49	8881.96
11-Dec-06	7689.63	5378.81	5471.42	3120.38	1859.14	8822.46	22-Feb-07	7780.82	5350.06	5716.67	3090.49	1840.61	8846.99
12-Dec-06	7690.57	5381.59	5461.84	3123.08	1864.4	8834.34	23-Feb-07	7685.9	5290.64	5643.53	3061.59	1825.45	8768.6
13-Dec-06	7674.66	5374.69	5445.65	3115.04	1869.09	8831.72	26-Feb-07	7649.22	5265.97	5617.18	3042.94	1816.33	8723.28
14-Dec-06	7689.78	5404.88	5467.85	3112.63	1872.75	8866.14	27-Feb-07	7560.65	5220.93	5558.67	2991.79	1801.23	8635.99
15-Dec-06	7777.93	5457.66	5525.25	3158.06	1892.82	8958.94	28-Feb-07	7461.27	5175.34	5485.15	2951.92	1787.59	8538.73
18-Dec-06	7768.95	5457.59	5527.11	3155.04	1889.88	8966.13	1-Mar-07	7514	5216.17	5526.63	2971.47	1796.33	8594.9
19-Dec-06	7553.88	5301	5371.36	3053.55	1832.82	8698.2	2-Mar-07	7509.05	5205.38	5525.37	2963.78	1792.09	8580.79
20-Dec-06	7681.47	5406.86	5469.82	3113.96	1864.01	8844.61	5-Mar-07	7232.01	5037.18	5313.34	2826.29	1737.21	8307.14
21-Dec-06	7782.32	5472.35	5544.53	3158.99	1886.89	8969.53	6-Mar-07	7385.82	5144.12	5432.98	2908.67	1767.74	8463.5
22-Dec-06	7780.15	5476.96	5532.3	3161.56	1884.14	8966.31	7-Mar-07	7454.9	5212.67	5488.7	2940.81	1780.97	8535.88
26-Dec-06	7754.16	5458.03	5516.31	3149.32	1881.33	8960.86	8-Mar-07	7592.8	5309.01	5593.11	3001.05	1807.68	8661.5
27-Dec-06	7829.12	5506.31	5566.85	3188.63	1901.33	9057.48	9-Mar-07	7572.62	5300.13	5576.28	2976.21	1806.26	8650.99
28-Dec-06	7806.25	5481.12	5546.25	3176.16	1896.45	9038.2	12-Mar-07	7712.19	5408.8	5667.98	3036.5	1837.2	8799.59
2-Jan-07	7932.58	5573.48	5659.58	3235.18	1926.07	9184.13	13-Mar-07	7724.9	5424.9	5681.48	3048.83	1838.47	8810.56
3-Jan-07	7931.01	5596.31	5677.52	3243.02	1922.03	9173.93	14-Mar-07	7574.84	5306.37	5574.48	2971.58	1802.48	8633.58
4-Jan-07	7897.63	5587.83	5653.38	3228.59	1913.62	9141.16	15-Mar-07	7641.7	5365.43	5635.02	3008.56	1811.63	8684.13
5-Jan-07	7936.11	5579.32	5656.08	3247.69	1917.35	9160.82	16-Mar-07	7643.02	5371.95	5635.79	3014.14	1809.82	8681.8
8-Jan-07	7871.66	5531.26	5591.48	3216.37	1895.91	9054.16	20-Mar-07	7647.32	5362.51	5649.08	3037.93	1797.99	8637.45
9-Jan-07	7705.39	5430.93	5475.27	3141.27	1858.86	8863.65	21-Mar-07	7675.63	5379.21	5676.62	3055.85	1807.93	8686.44
10-Jan-07	7371.2	5210.99	5236.53	2987.96	1788.16	8503.23	22-Mar-07	7791.45	5464.22	5747.98	3116.34	1836.39	8832.9
11-Jan-07	7319.22	5186.03	5221.32	2967.1	1780.39	8482.32	23-Mar-07	7757.97	5450.41	5733.68	3095.71	1833.09	8827.43
12-Jan-07	7195.11	5094.57	5144.69	2878.3	1752.82	8365.01	26-Mar-07	7802.51	5460.16	5767.3	3117.48	1844.58	8875.76
15-Jan-07	7432.93	5229.5	5309.01	2992.53	1797.88	8614.3	27-Mar-07	7830.09	5457.6	5778.1	3121.14	1848.89	8901.96

Lampiran 1. Data NAB Reksadana Saham

Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
28-Mar-07	7729.25	5373.24	5700.73	3065.65	1824.57	8788.32	12-Jun-07	9407.49	6345.18	7054.18	3781.94	2169.18	10223.02
29-Mar-07	7819.38	5459.74	5755.71	3093.87	1844.09	8886.25	13-Jun-07	9303.69	6284.98	6977.51	3715.11	2146.46	10124.64
30-Mar-07	7901.05	5527.06	5819.79	3123.92	1855.31	8939.15	14-Jun-07	9403.46	6355.21	7046.9	3747.95	2175.51	10267.09
2-Apr-07	7972.53	5619.8	5893.27	3172.46	1877.16	9043.16	15-Jun-07	9462.24	6384.59	7089.36	3775.43	2185.43	10324.5
3-Apr-07	8201.02	5789.28	6042.72	3269.22	1927.76	9276.58	18-Jun-07	9542.21	6403.2	7157.77	3820.07	2197.57	10368.99
4-Apr-07	8310.97	5869.68	6123.89	3344.78	1950.62	9372.14	19-Jun-07	9632	6479.54	7231.64	3882.8	2214.53	10454.12
5-Apr-07	8181.96	5754.49	6013.93	3268.28	1913.81	9214.34	20-Jun-07	9715.91	6563.26	7308.99	3930.66	2233.74	10562.83
9-Apr-07	8279.46	5826.1	6072.78	3304.94	1931.96	9299	21-Jun-07	9645.89	6502.07	7262.58	3892.71	2215.68	10485.16
10-Apr-07	8348.27	5858.85	6124.41	3348.39	1941.44	9346.4	22-Jun-07	9643.66	6505.07	7283.45	3894.02	2221.9	10515.75
11-Apr-07	8343.86	5855.75	6126.8	3359.81	1943.26	9354.66	25-Jun-07	9640.59	6520.99	7293.2	3902.29	2226.13	10530.54
12-Apr-07	8366.75	5859.92	6148.68	3359.43	1944.06	9368.65	26-Jun-07	9637.21	6504.84	7296.65	3888.7	2225.76	10525.68
13-Apr-07	8412.15	5877.3	6179.72	3366.72	1956.19	9426.46	27-Jun-07	9520.73	6428.95	7222.2	3833.06	2201.99	10413.58
16-Apr-07	8523.49	5968.9	6250.73	3413.65	1980.3	9550.65	28-Jun-07	9482.15	6399.72	7197.54	3811.05	2192.06	10365.98
17-Apr-07	8544.3	5978.03	6282.94	3424.61	1979.27	9539.78	29-Jun-07	9662.01	6516.05	7304.11	3875.15	2219.15	10517.3
18-Apr-07	8501.91	5933.1	6275.47	3406.99	1968.55	9489.46	2-Jul-07	9829.54	6632.1	7426.08	3944.59	2254.55	10679.51
19-Apr-07	8302.33	5803.18	6125.01	3315.01	1926.66	9286.21	3-Jul-07	9916.74	6678.5	7481.47	3981.88	2284.82	10801.99
20-Apr-07	8515.25	5956.54	6272.11	3395.09	1979.62	9527.2	4-Jul-07	9935.1	6677.19	7484.6	3979.21	2292.95	10819.69
23-Apr-07	8626.78	6022.4	6336.05	3437.94	1996.71	9611.05	5-Jul-07	10054.3	6778.26	7577.6	4030.58	2319.09	10937.46
24-Apr-07	8597.1	5988.8	6301.62	3421.12	1979.85	9527.98	6-Jul-07	10170.24	6833.04	7649.12	4069.69	2326.85	10980.26
25-Apr-07	8726.96	6018.09	6412.56	3429.91	2000.66	9587.73	9-Jul-07	10455.62	7001.42	7815.71	4158.94	2378.47	11229.41
26-Apr-07	8803.77	6095.05	6475.12	3513.89	2022.61	9699.16	10-Jul-07	10458.87	7020.11	7805.91	4162.94	2387.91	11275.3
27-Apr-07	8790.1	6083.9	6460.6	3498.62	2021.46	9685.09	11-Jul-07	10364.8	6958.62	7745.29	4136.49	2370.93	11198.57
30-Apr-07	8650.46	5996.99	6414.68	3433.43	1990.43	9544.96	12-Jul-07	10466.1	7008.46	7791.87	4154.28	2382.13	11234.77
1-May-07	8654.6	5997.69	6425.53	3468.24	1999.22	9549.94	13-Jul-07	10527.7	7042.86	7855.26	4186.92	2399.75	11308.56
2-May-07	8696.37	6014.46	6440.31	3475.71	2012.43	9603.13	16-Jul-07	10436.89	6977.49	7783.91	4138.88	2379.84	11226.78
3-May-07	8740.09	6060.42	6490	3497.32	2028.47	9673.35	17-Jul-07	10538.85	7043.9	7838.9	4185.58	2395.15	11299.54
4-May-07	8824.23	6091.6	6532.28	3537.63	2044.29	9720.38	18-Jul-07	10546.45	7043.3	7850.37	4191.8	2396.93	11299.88
7-May-07	8897.65	6129.01	6590.37	3551	2050.16	9737.1	19-Jul-07	10800.07	7196.35	8007.34	4271.82	2446.41	11507.06
8-May-07	8856.15	6076.05	6541.55	3523.29	2036.3	9665.3	20-Jul-07	10997.82	7317.91	8147.94	4363.76	2494.83	11725.05
9-May-07	8919.51	6126.73	6582.28	3546.18	2050.54	9730.84	23-Jul-07	11157.97	7397.46	8262.91	4433.08	2519.61	11823.54
10-May-07	8972.03	6160.86	6600.55	3556	2062.43	9785.84	24-Jul-07	11221.52	7453.4	8316.44	4471.71	2543.19	11909.27
11-May-07	8861.01	6078.98	6499.08	3511.4	2036.42	9666.89	25-Jul-07	11180.31	7419.75	8308.29	4450.62	2535.66	11857.83
14-May-07	9016.72	6158.94	6622.91	3590.13	2069.31	9785.27	26-Jul-07	11056.83	7362.87	8193.62	4374.68	2505.12	11725.24
15-May-07	9008.96	6134.48	6619.33	3588.6	2073.78	9791.67	27-Jul-07	10760.61	7164.92	8012.75	4243.07	2435.1	11394.37
16-May-07	9137.69	6215.99	6717.22	3650.35	2114.09	9948.53	30-Jul-07	10743.29	7145.8	8014.54	4237.29	2429.66	11371.76
21-May-07	9221.79	6272.34	6793.36	3696.26	2131.28	10003.41	31-Jul-07	10948.46	7285.08	8134.25	4326.52	2484.55	11618.68
22-May-07	9252.61	6324.16	6853.54	3702.43	2135.99	10062.16	1-Aug-07	10493.65	7011.3	7845.22	4116.76	2393.27	11198.68
23-May-07	9361.86	6371.57	6944.54	3730.21	2157.16	10167.55	2-Aug-07	10528.27	7041.81	7895.4	4118.74	2407.36	11233.89
24-May-07	9182.21	6221.78	6858.57	3632.26	2120.7	10004.36	3-Aug-07	10502.28	7048.92	7879.61	4113.45	2412.25	11245.93
25-May-07	9112.15	6129.9	6805.88	3598.56	2088.33	9859.31	6-Aug-07	10176.78	6809.02	7674.06	3960.43	2324.83	10873.14
28-May-07	9195.55	6175.2	6868.06	3661.79	2114.27	9986.59	7-Aug-07	10064.41	6745.19	7608.03	3915.74	2311.4	10799.72
29-May-07	9198.07	6152.97	6896.8	3645.48	2106.94	9927.84	8-Aug-07	10440.52	7004.92	7905.68	4098.56	2400.67	11201.78
30-May-07	9171.24	6141.35	6883.24	3615.31	2095.18	9890.17	9-Aug-07	10364.16	6947.72	7849.37	4066.68	2376.46	11099.6
31-May-07	9314.41	6269.3	6984.8	3682.54	2125.91	10021.91	10-Aug-07	10204.81	6835.65	7733.94	3989.02	2334.81	10919.24
4-Jun-07	9480.43	6406.39	7122.64	3766.58	2161.72	10199.93	13-Aug-07	10250.36	6882.49	7761.69	3999.42	2340.13	10953.8
5-Jun-07	9391.03	6343.67	7052.66	3719.85	2143.26	10114.43	14-Aug-07	10039.29	6743.87	7603.59	3886.16	2288.61	10729.88
6-Jun-07	9417.26	6371.73	7086.39	3807.2	2152.13	10148.11	15-Aug-07	9388.3	6294.62	7155.94	3609.89	2140.08	10072.51
7-Jun-07	9344.08	6326.31	7020.77	3776.39	2142.41	10093.45	16-Aug-07	8859.7	5880.06	6739.4	3358.22	2022.6	9553.48
8-Jun-07	9162.86	6205.35	6906.87	3704.86	2095.92	9887.17	20-Aug-07	9461.5	6337.9	7209.94	3610.07	2159.26	10184.53
11-Jun-07	9312.42	6304	7000.49	3759.97	2140.92	10084.61	21-Aug-07	9238.54	6188.14	7039.66	3485.46	2111.58	9975.27

Lampiran 1. Data NAB Reksadana Saham

Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
22-Aug-07	9583.13	6437.54	7290.73	3643.61	2188.97	10314.85	5-Nov-07	12561.33	8742.75	9676.44	4954.08	2885.78	13487.17
23-Aug-07	9852.25	6632.99	7475.81	3764.44	2251.18	10579.77	6-Nov-07	12691.34	8840.88	9809.96	5057.36	2912.55	13606.28
24-Aug-07	9864.6	6629.78	7489.17	3769.32	2264.59	10680.14	7-Nov-07	12843.24	9005	9940.41	5124.28	2939.83	13724.24
27-Aug-07	10026.03	6717.64	7613	3845.01	2308.09	10870.68	8-Nov-07	12667.07	8937.63	9822.66	5102.37	2892	13507.34
28-Aug-07	9972.45	6658.09	7567.14	3823.2	2298.31	10801.3	9-Nov-07	12780.83	9080.09	9940.41	5228.79	2920.64	13617.5
29-Aug-07	9860.54	6596.82	7492.2	3800.29	2276.06	10702.88	12-Nov-07	12580.63	8969.82	9824.43	5185.65	2874.96	13415.05
30-Aug-07	9944.57	6646.69	7549.4	3815.4	2294.7	10775.29	13-Nov-07	12379.65	8793.56	9663.1	5076.62	2878.82	13397.22
31-Aug-07	10155.96	6806.97	7735.41	3923.54	2346.74	11006.58	14-Nov-07	12619.41	8938.35	9866.23	5199.23	2920.47	13614.35
3-Sep-07	10216.65	6867.95	7770.18	3943.12	2370.02	11090.43	15-Nov-07	12761.13	9012.35	10014.66	5246.01	2933.86	13703.64
4-Sep-07	10217.84	6871.66	7759.68	3926.98	2374.18	11096.12	16-Nov-07	12589.25	8889.22	9847.9	5160.05	2886.3	13488.48
5-Sep-07	10262.64	6918.17	7808.25	3952.49	2382.63	11121.3	19-Nov-07	12476.27	8782.74	9748.11	5092.96	2860.21	13373.27
6-Sep-07	10333.6	6946.8	7878.41	3995.89	2389.54	11149.55	20-Nov-07	12423.34	8728.1	9715.04	5098.4	2826.71	13239.27
7-Sep-07	10405.61	6990.92	7932.02	4023.82	2407.6	11228.62	21-Nov-07	12170.64	8514.96	9498.11	4950.58	2762.92	12911.26
10-Sep-07	10266.45	6883.89	7833.56	3965.7	2368.57	11064.8	22-Nov-07	12143.17	8528.01	9480.93	4938.4	2791.18	13012.57
11-Sep-07	10256.24	6889.46	7842.51	3981.08	2368.89	11066.05	23-Nov-07	12221.32	8605.63	9543.26	4980.35	2808.67	13079.39
12-Sep-07	10224.48	6886.99	7812.79	3963.97	2316.94	11066.05	26-Nov-07	12588.72	8908.28	9849.94	5172.46	2864.59	13394.28
13-Sep-07	10270.16	6938.08	7866.53	3985.9	2377.28	11112.62	27-Nov-07	12507.66	8850.54	9812.6	5148.48	2843.62	13309.62
14-Sep-07	10307.38	6976.7	7892.63	4001.54	2382.4	11144.34	28-Nov-07	12775.17	9016.62	10013.27	5243.98	2886	13525.31
17-Sep-07	10307.34	6966.03	7894.14	4002.88	2383.47	11149.89	29-Nov-07	12864.85	9066.74	10059.31	5254.89	2922.64	13691.59
18-Sep-07	10408.86	7039.45	7976.42	4055.6	2405.44	11247.08	30-Nov-07	12876.85	9080.54	10081.01	5254.45	2911.02	13667.47
19-Sep-07	10776.36	7284.07	8248.48	4195.65	2490.38	11607.34	3-Dec-07	13131.11	9217.53	10265.42	5333.6	2948.04	13858.85
20-Sep-07	10727.33	7249.42	8213.11	4166.57	2480.16	11568.32	4-Dec-07	13280.37	9342.16	10399.02	5411.43	2991.97	14039.66
21-Sep-07	10893.78	7384.55	8358.28	4249.39	2513.92	11706.74	5-Dec-07	13277.23	9341.75	10403.13	5425.59	3015.8	14109.99
24-Sep-07	10990.04	7451.72	8427.37	4301.93	2544.64	11848.46	6-Dec-07	13361.91	9399.94	10462.38	5468.72	3038.35	14210.39
25-Sep-07	10889.47	7358.06	8346.51	4246.81	2515.72	11712.48	7-Dec-07	13229.38	9316.96	10362.33	5417.6	3019.07	14105.52
26-Sep-07	11000.83	7426.89	8433.59	4299.56	2545.95	11842.1	10-Dec-07	13269.96	9342.47	10394.42	5411.39	3023.24	14160.76
27-Sep-07	11071.99	7497.4	8526.23	4342.52	2564.32	11925.13	11-Dec-07	13365.74	9441.76	10483.92	5503.96	3045.56	14253.41
28-Sep-07	10984.24	7436.83	8466.95	4307.01	2534.25	11790.55	12-Dec-07	13294.87	9376.67	10416.88	5482.58	3025.74	14168.42
1-Oct-07	11125.02	7554.88	8560.79	4353.45	2582.45	11999.05	13-Dec-07	13080.09	9230.24	10266.48	5383.09	2977.9	13954.26
2-Oct-07	11413.4	7750.24	8753.77	4442.91	2652.13	12325.83	14-Dec-07	13013.11	9171.97	10209.76	5344.92	2959.28	13874.46
3-Oct-07	11366.75	7723.29	8729.57	4431.91	2638.78	12270.8	17-Dec-07	12633.38	8854.7	9889	5161.03	2883.57	13519.28
4-Oct-07	11488.02	7806.32	8823.72	4494.66	2664.64	12385.7	18-Dec-07	12509.92	8745.78	9804.77	5119.68	2861.13	13403.23
5-Oct-07	11577.67	7901.05	8903.48	4538.72	2688.78	12511.38	19-Dec-07	12561.96	8801.67	9839.33	5139.05	2877.86	13488.07
8-Oct-07	11714.62	8016.91	9017.41	4603.15	2724.94	12659.98	26-Dec-07	12880.08	9053.06	10111.42	5280.37	2936.62	13773.66
9-Oct-07	11862.93	8135.8	9145.2	4674.84	2751.28	12786.31	27-Dec-07	12994.4	9145.15	10202.93	5318.03	2955.97	13877.41
10-Oct-07	12087.61	8318.99	9334.65	4781.93	2807.57	13041.04	28-Dec-07	12995.72	9149.73	10202.65	5333.92	2956.45	13896.06
11-Oct-07	12350.61	8481.16	9536.73	4894.91	2859.32	13266.11	2-Jan-08	12935.54	9092.87	10139.23	5262.74	2932.91	13803.44
17-Oct-07	12416.19	8570.32	9616.71	4963.74	2843.62	13229.38	3-Jan-08	12841.21	9066.27	10080.89	5202.92	2904.04	13689.15
18-Oct-07	12303.93	8512.65	9549.04	4909.94	2810.4	13108.65	4-Jan-08	13099.58	9260.97	10282.99	5317.16	2959.73	13952.9
19-Oct-07	12066.78	8324.61	9341.41	4777	2749.13	12839.19	7-Jan-08	13083.84	9285.63	10279.8	5342.59	2971.38	13988.4
22-Oct-07	11554.77	7931.34	8909.25	4508.4	2634.16	12332.54	8-Jan-08	13117.57	9336.21	10312.68	5343.79	2985.7	14068.03
23-Oct-07	12046.81	8284.09	9307.24	4739.18	2740.57	12812.56	9-Jan-08	13381.34	9533.5	10496.51	5427.21	3028.61	14291.53
24-Oct-07	11901.22	8188.27	9179.06	4665.98	2710.98	12683.38	14-Jan-08	13316.14	9515.06	10478.92	5403.36	2999.5	14192.83
25-Oct-07	12278.54	8484.96	9478.29	4830.25	2786.3	13057.58	15-Jan-08	12919.96	9220.07	10155.03	5241.69	2904.21	13761.37
26-Oct-07	12412.19	8583.59	9566.32	4852.27	2816.37	13199.27	16-Jan-08	12222.05	8679.88	9588.28	4903.97	2756.43	13057.8
29-Oct-07	12638.97	8762.31	9734.16	4962.41	2891.48	13533.56	17-Jan-08	12450.79	8863.1	9784.07	5028.19	2818.84	13331.77
30-Oct-07	12600.79	8755.76	9702.08	4962.29	2898.82	13553.71	18-Jan-08	12284.19	8720.15	9628.98	4904.88	2785.51	13158.16
31-Oct-07	12548.23	8722.81	9703.25	4957.1	2890.73	13524.93	21-Jan-08	11668.98	8278	9138.7	4599.68	2649.58	12513.82
1-Nov-07	12856.59	8918.24	9911.84	5079.34	2955.06	13808.57	22-Jan-08	10761.59	7609.5	8428.6	4136.77	2448.71	11552.38
2-Nov-07	12850.13	8938.95	9907.82	5094.66	2950.22	13783.86	23-Jan-08	11679.63	8273.98	9189.56	4609.92	2636.37	12474.8

Lampiran 1. Data NAB Reksadana Saham

Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
24-Jan-08	11850.8	8410.78	9311.65	4667	2692.99	12732.37	10-Apr-08	10375.31	7160.63	7992.12	3883.79	2408.83	11141.99
25-Jan-08	12430.66	8843.31	9791.13	4932.44	2808.88	13300.94	11-Apr-08	10755.01	7443.49	8291.88	4018.15	2491.85	11522.86
28-Jan-08	12312.05	8740.07	9713.91	4876.47	2780.34	13136.01	14-Apr-08	10602.39	7319.71	8152.45	3958.79	2448.8	11348.31
29-Jan-08	12477.01	8860.88	9880.06	4974.74	2807.86	13282.93	15-Apr-08	10693.96	7405.81	8237.4	4004.34	2476.19	11482.93
30-Jan-08	12489.15	8844.6	9880.35	4961.43	2801.67	13268.26	16-Apr-08	10922.68	7609.36	8446.86	4108.02	2521.54	11723.77
31-Jan-08	12587.02	8898.57	9919.29	4985.88	2827.43	13383.67	17-Apr-08	10914.75	7601.42	8429.33	4103.03	2524.98	11719.68
1-Feb-08	12704.87	8964.46	10000.86	5025.29	2837.81	13465.48	18-Apr-08	10957.34	7645.44	8471.39	4124.38	2541.45	11786.75
4-Feb-08	12952.25	9144.96	10177.13	5135.94	2897.32	13753.71	21-Apr-08	10884.9	7602.69	8419.53	4127.77	2526.59	11691.39
5-Feb-08	12980.78	9120.26	10186.3	5134.6	2911.25	13777.85	22-Apr-08	10657.15	7471.22	8250.9	4059.71	2464.97	11418.41
6-Feb-08	12627.36	8912.49	9908.4	4986.48	2837.78	13425.26	23-Apr-08	10809.36	7560.78	8385.67	4131.53	2482.58	11539.7
11-Feb-08	12342.06	8672.66	9670.56	4843.79	2769.75	13117.5	24-Apr-08	10577.29	7387.77	8181.21	4011.7	2445.67	11328.99
12-Feb-08	12350.88	8701.41	9688.32	4851.09	2761.38	13105.52	25-Apr-08	10412.86	7275.23	8052.15	3924.02	2417.45	11166.22
13-Feb-08	12430.71	8760.03	9751.18	4869.13	2789.09	13226.34	28-Apr-08	10488.79	7321.41	8099.2	3953.82	2422.4	11211.67
14-Feb-08	12754.87	9010.16	10014.85	5007.86	2866.29	13595.71	29-Apr-08	10766.69	7523.1	8309.17	4062.49	2484.99	11517.28
15-Feb-08	12866.62	9059.64	10099.11	5064.73	2888.38	13677.72	30-Apr-08	10723.5	7492.18	8282.28	4045.83	2486.79	11506.39
18-Feb-08	12841.52	9033.5	10076.53	5046.98	2880.97	13643.03	2-May-08	10896.33	7627.59	8438	4098.65	2538.29	11722.11
19-Feb-08	12957.22	9126.75	10163.27	5111.14	2913.04	13796.8	5-May-08	11124.78	7792.05	8629.5	4170.93	2587.71	11970.04
20-Feb-08	12824.65	9060.77	10045.58	5064.98	2885.59	13701.61	6-May-08	11096.62	7780.17	8608.19	4174.74	2570.52	11915.68
21-Feb-08	13058.38	9216.31	10249.9	5176.32	2933.94	13938.32	7-May-08	11166.76	7861.76	8687.26	4235.22	2581.03	11999.01
22-Feb-08	13113.58	9263.32	10294.48	5212.59	2939.25	13974.55	8-May-08	11134.8	7850.01	8669.64	4236.14	2568.88	11959.83
25-Feb-08	13190.92	9323.19	10363.9	5258.85	2944.29	14032.44	9-May-08	11109.92	7839.73	8667.1	4219.78	2561.09	11924.15
26-Feb-08	13105.17	9285.36	10298.47	5237.1	2928.57	13944.25	12-May-08	11100.78	7846.64	8661.7	4230.16	2562.41	11937.52
27-Feb-08	13081.71	9282.73	10282.74	5199.19	2927.54	13936.79	13-May-08	11297.88	8000.4	8829.91	4305.75	2605.14	12150.47
28-Feb-08	13137.23	9317.93	10323.29	5205.89	2949.57	14009.47	14-May-08	11471.49	8140.54	9002.14	4341.14	2632.33	12314.91
29-Feb-08	12980.98	9186.08	10178.87	5128.76	2898.46	13779.34	15-May-08	11447.17	8108.66	8985.66	4331.8	2636.52	12313.77
3-Mar-08	12642.83	8927.85	9902.9	4975.74	2829.23	13430.02	16-May-08	11539.09	8194.43	9082.49	4401.59	2650.48	12405.92
4-Mar-08	12521.56	8823.99	9792.2	4933.83	2805.81	13289.07	19-May-08	11795.28	8360.8	9302.32	4523.84	2701.56	12665.2
5-Mar-08	12521.53	8826.2	9776.63	4915.1	2808.67	13279.69	21-May-08	11703.12	8281.27	9232.3	4488.49	2680.91	12589.44
6-Mar-08	12602.14	8872.19	9844.18	4956.83	2823.34	13350.58	22-May-08	11700.83	8285.75	9226.19	4511.09	2688.18	12618.82
10-Mar-08	11949.68	8355.83	9309.19	4632.14	2689.59	12635.93	23-May-08	11541.36	8171.37	9094.72	4450.18	2648.41	12431.44
11-Mar-08	11947.38	8363.35	9322.13	4625.87	2690.56	12634	26-May-08	11316.84	8002.57	8924.68	4378.46	2588.83	12163.63
12-Mar-08	12082.82	8460.72	9410.47	4673.91	2730.37	12815.13	27-May-08	11191.92	7944.42	8852.46	4364.98	2557.16	12032.86
13-Mar-08	11513.13	8028.78	8935.63	4394.74	2619.77	12208.8	28-May-08	11412.29	8096.9	9046.15	4444.77	2611.39	12283.35
14-Mar-08	11245.22	7826.69	8715.52	4262.66	2572.21	11933.59	29-May-08	11508.73	8212.69	9171.68	4520.16	2633.42	12401.45
17-Mar-08	10915.73	7541.2	8420.74	4056	2510.28	11585.1	30-May-08	11497.09	8211.13	9168.82	4520.29	2639.12	12414.72
18-Mar-08	11036.19	7641.16	8538	4096.77	2534.04	11700.87	2-Jun-08	11400.59	8127.31	9098.93	4474.43	2624.72	12344.89
19-Mar-08	10910.71	7567.98	8416.2	4019.81	2517.77	11628.83	3-Jun-08	11283.59	8025.6	8988.83	4404.04	2593.86	12207.84
24-Mar-08	10965.71	7630.93	8469.38	4054.63	2538.5	11720.62	4-Jun-08	11071.01	7863.15	8776.56	4286.86	2540.45	11968.69
25-Mar-08	11366.74	7941.36	8794	4254.98	2619.47	12156.8	5-Jun-08	11211.85	7944.07	8884.32	4343.63	2572.58	12128.9
26-Mar-08	11432.05	8022.6	8851.64	4298.29	2637.96	12260.1	6-Jun-08	11230.37	7972.21	8927.44	4400.77	2571.81	12150.39
27-Mar-08	11529.33	8081.62	8940.33	4356.69	2654.99	12322.2	9-Jun-08	11289.2	8037.07	8980.57	4419.06	2575.65	12184.5
28-Mar-08	11610.89	8163.82	9005.18	4389.09	2677.91	12447.4	10-Jun-08	11057.98	7848.09	8773.05	4309.12	2534.35	11957.69
31-Mar-08	11455.62	8025.4	8887.05	4320.46	2647.5	12297.4	11-Jun-08	11062.17	7828.17	8787.49	4285.82	2521.09	11935.01
1-Apr-08	11139.38	7772.9	8641.02	4170.6	2587.66	11976.68	12-Jun-08	11261.38	7971.86	8966.1	4389.18	2555.68	12118.43
2-Apr-08	10844.03	7552.5	8398.62	4023.89	2534.45	11686.76	13-Jun-08	11211.22	7914.85	8905.34	4355.63	2537.24	12042.53
3-Apr-08	10347.71	7135.62	7977.89	3790.04	2425.63	11138	16-Jun-08	11255.39	7930.82	8931.23	4357.11	2542.38	12099.05
4-Apr-08	10537.14	7273.59	8111.97	3870.93	2465.54	11344.93	17-Jun-08	11186.93	7907.43	8928.63	4365.13	2526.29	12017.22
7-Apr-08	10564.44	7304.45	8164.16	3945.79	2463.96	11362.61	18-Jun-08	11132.53	7884.73	8881.64	4346.62	2519.38	11961.85
8-Apr-08	10392.15	7188.17	8021.64	3888.62	2414.58	11162.53	19-Jun-08	11237.68	7951.01	8975.24	4386.94	2529.65	12066.96
9-Apr-08	10062.67	6941.77	7748.28	3761.16	2347.48	10805.7	20-Jun-08	11287.85	7984.61	9018.41	4412.76	2533.75	12111.4

Lampiran 1. Data NAB Reksadana Saham

Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
23-Jun-08	11284.33	7974.72	9001.52	4398.09	2521.15	12083.94
24-Jun-08	11285.02	7964.83	8999.68	4381.2	2527.23	12103.03
25-Jun-08	11143.67	7863.76	8876.55	4322.33	2507.89	11989.33
26-Jun-08	11163.76	7876.1	8882.34	4331.46	2515.5	12033.45
27-Jun-08	11068.16	7791.52	8802.26	4285.86	2485.06	11901.5
30-Jun-08	11134.19	7839.69	8856.24	4330.53	2496.01	11961.91
1-Jul-08	11312.68	7969.31	8991.14	4388.14	2543.42	12171.31
2-Jul-08	11268.72	7946.25	8931.47	4361.91	2537.82	12142.14
3-Jul-08	10805.94	7615.64	8541.31	4191.37	2428.1	11616.78
4-Jul-08	10922.52	7697.2	8680.3	4250.89	2461.46	11757.29
7-Jul-08	10861.38	7658.14	8628.27	4241.23	2447.09	11696.96
8-Jul-08	10745.19	7572.16	8506.75	4193.36	2433.75	11611.59
9-Jul-08	10747.15	7568.09	8499.58	4184.42	2443.92	11611.99
10-Jul-08	10666.11	7511.19	8417.48	4152.05	2431.59	11531.49
11-Jul-08	10674.02	7515.53	8412.55	4154.04	2429	11519.24
14-Jul-08	10606.99	7463.32	8376.02	4134.41	2419.38	11463.67
15-Jul-08	10421.28	7340.47	8244.81	4068.65	2376.69	11256.28
16-Jul-08	10306.92	7252.21	8162.99	4044.08	2346.41	11151.92
17-Jul-08	10065.28	7052.75	7954.13	3948.62	2300.62	10917.55
18-Jul-08	9939.68	6951.38	7807.49	3886.41	2290.55	10818.46
21-Jul-08	10208.05	7170.87	8031.85	4012.55	2343.78	11113.85
22-Jul-08	10293.02	7223.36	8078.82	4064.96	2376.45	11258.72
23-Jul-08	10351.89	7291.4	8098.1	4069.56	2408.85	11339.05
24-Jul-08	10496.03	7387.09	8206.78	4121.6	2441.94	11529.76
25-Jul-08	10467.83	7368.69	8235.99	4105.87	2421.17	11461.53
28-Jul-08	10575.89	7442.64	8299.36	4135.92	2448.4	11594.39
29-Jul-08	10612.43	7467.89	8322.11	4137.54	2468.89	11645.1
31-Jul-08	10788.26	7601.06	8474.15	4183.97	2506.32	11835.14
1-Aug-08	10525.06	7411.91	8254.27	4083.68	2437.58	11541.44
4-Aug-08	10392.82	7313.48	8117.79	4039.63	2416.53	11400.93
5-Aug-08	10189.66	7179.68	7922.39	3949.1	2379.74	11213.61
6-Aug-08	10184.59	7203.06	7918.53	3946.4	2390.61	11249.12
7-Aug-08	10257.29	7246.72	7977.98	3986.84	2405.32	11310.49
8-Aug-08	10267.88	7236.47	8009.79	3996.56	2410.18	11326.94
11-Aug-08	9957.52	7019.77	7712.38	3871.8	2353.55	11052.58
12-Aug-08	9612.72	6741.27	7374.88	3712.66	2283.98	10705.88
13-Aug-08	9623.26	6774.89	7377.75	3725.62	2290.02	10742.44
14-Aug-08	9881.97	6938.66	7605.22	3817.75	2320.87	10976.25
15-Aug-08	9742.08	6855.64	7473.33	3762.79	2303.8	10847.46
19-Aug-08	9559.14	6711.49	7296.7	3670.24	2268.17	10668.36
20-Aug-08	9720.84	6814.19	7451.04	3719.94	2293.95	10800.2
21-Aug-08	9841.47	6884.52	7570.12	3760.64	2313.19	10907.05
22-Aug-08	9985.4	6987.78	7694.38	3806.2	2341.63	11040.73
25-Aug-08	10023.84	7016.97	7710.55	3814.86	2358.75	11106.02
26-Aug-08	9936.16	6953.72	7644.04	3777.41	2337.4	11003.27
27-Aug-08	10040.97	7036.92	7735.48	3822.97	2372.09	11145.98
28-Aug-08	10102.05	7091.13	7791.97	3855.4	2390.16	11231.03
29-Aug-08	10197.38	7169.96	7863.35	3898.44	2423.38	11365.91

Lampiran 2. Data Return NAB Reksadana

RETURN NAB							RETURN NAB								
No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
1	2-Jan-06							51	15-Mar-06	0.00067	-0.00297	-0.00289	-0.00064	-0.00128	-0.00154
2	3-Jan-06	0.01053	0.00923	0.00802	0.01018	0.01288	0.01105	52	16-Mar-06	0.02085	0.02341	0.02017	0.02396	0.02223	0.02157
3	4-Jan-06	0.02314	0.02698	0.02686	0.02908	0.02967	0.02795	53	17-Mar-06	0.02699	0.02431	0.02694	0.03026	0.02998	0.02823
4	5-Jan-06	0.00528	0.00147	0.00429	0.00418	-0.00439	-0.00147	54	20-Mar-06	0.01865	0.01363	0.01668	0.01971	0.02292	0.02067
5	6-Jan-06	0.01129	0.01071	0.01240	0.01521	0.00818	0.00943	55	21-Mar-06	-0.00010	-0.00452	-0.00418	-0.00227	-0.00293	-0.00227
6	9-Jan-06	0.02022	0.01695	0.01224	0.02290	0.01670	0.01612	56	22-Mar-06	-0.02164	-0.02423	-0.02442	-0.02684	-0.02185	-0.02092
7	11-Jan-06	0.01138	0.01043	0.00590	0.01651	0.00694	0.00667	57	23-Mar-06	-0.00040	0.00174	0.00198	-0.00155	0.00124	0.00170
8	12-Jan-06	0.00094	-0.00208	0.00238	0.00424	-0.00887	-0.00600	58	24-Mar-06	0.00351	0.00731	0.00309	0.00500	0.00531	0.00359
9	13-Jan-06	-0.00008	0.00015	-0.00329	0.00057	-0.00972	-0.00847	59	27-Mar-06	0.00126	-0.00029	0.00152	-0.00104	-0.00048	0.00035
10	16-Jan-06	-0.01376	-0.00801	-0.01612	-0.01456	-0.01518	-0.01218	60	28-Mar-06	0.01545	0.01434	0.01676	0.01848	0.01751	0.01795
11	17-Jan-06	-0.02057	-0.01770	-0.02170	-0.02384	-0.01698	-0.01783	61	29-Mar-06	-0.00173	-0.00122	-0.00259	0.00080	-0.00152	-0.00188
12	18-Jan-06	-0.01490	-0.02010	-0.01289	-0.01932	-0.01603	-0.01604	62	3-Apr-06	0.00477	0.00332	0.00732	0.00547	0.00656	0.00681
13	19-Jan-06	0.03318	0.03090	0.03175	0.03626	0.03323	0.03159	63	4-Apr-06	-0.00406	-0.00445	-0.00179	-0.00565	0.00051	-0.00005
14	20-Jan-06	-0.00334	-0.00322	-0.00281	-0.00533	-0.00512	-0.00443	64	5-Apr-06	0.01359	0.01511	0.01295	0.01348	0.01610	0.01474
15	23-Jan-06	-0.01979	-0.02395	-0.02064	-0.02452	-0.02390	-0.02253	65	6-Apr-06	0.01207	0.01490	0.01031	0.01187	0.00670	0.00838
16	24-Jan-06	0.00716	0.00821	0.00853	0.00844	0.00680	0.00826	66	7-Apr-06	0.01041	0.01753	0.01328	0.01015	0.00962	0.00842
17	25-Jan-06	0.02221	0.02143	0.01395	0.01999	0.01954	0.01857	67	12-Apr-06	-0.00076	0.01105	0.00977	0.00752	0.00232	0.00471
18	26-Jan-06	0.00053	0.00695	-0.00362	-0.00180	-0.00192	-0.00424	68	13-Apr-06	0.00210	-0.00210	-0.00050	0.00263	0.00792	0.00511
19	27-Jan-06	0.00155	0.00022	0.00312	0.00073	0.00788	0.00583	69	17-Apr-06	0.00531	0.00746	0.00227	0.00837	0.00245	0.00254
20	30-Jan-06	0.00089	0.00799	-0.00042	0.00599	-0.00347	-0.00079	70	18-Apr-06	0.02309	0.02803	0.02620	0.02046	0.02331	0.02433
21	1-Feb-06	0.00702	0.00498	0.00790	0.00858	0.00994	0.00670	71	19-Apr-06	0.02846	0.03970	0.04128	0.03643	0.03283	0.03341
22	2-Feb-06	0.00081	0.00323	0.00245	0.00080	-0.00022	-0.00074	72	20-Apr-06	0.01347	0.00983	0.00213	0.00735	0.00388	0.00499
23	3-Feb-06	0.00056	0.00209	-0.00225	0.00551	0.00021	-0.00044	73	21-Apr-06	0.00864	-0.00178	-0.00577	0.00561	-0.00757	-0.00781
24	6-Feb-06	0.00285	0.00062	0.00217	0.00477	0.00375	0.00270	74	24-Apr-06	-0.01241	-0.00720	-0.01040	-0.00947	-0.01055	-0.01109
25	7-Feb-06	0.00938	0.00919	0.01661	0.01707	0.00768	0.00741	75	25-Apr-06	0.01001	0.01222	0.01148	0.01469	0.00676	0.00753
26	8-Feb-06	-0.01412	-0.01751	-0.01625	-0.01858	-0.01750	-0.01461	76	26-Apr-06	0.02231	0.01545	0.01469	0.02326	0.01575	0.01724
27	9-Feb-06	0.00951	0.00636	0.01018	0.01273	0.00575	0.00608	77	27-Apr-06	-0.00107	-0.00466	-0.00679	-0.00890	-0.00623	-0.00699
28	10-Feb-06	0.00804	0.00331	0.00597	0.01029	0.00600	0.00157	78	28-Apr-06	-0.00709	-0.01774	-0.01627	-0.00778	-0.01306	-0.01295
29	13-Feb-06	-0.00143	0.00113	-0.00020	0.00287	0.00077	-0.00384	79	1-May-06	0.00915	0.01566	0.01083	0.01771	0.00831	0.01038
30	14-Feb-06	-0.01744	-0.02353	-0.02333	-0.02714	-0.01593	-0.01739	80	2-May-06	-0.00006	-0.00840	-0.00671	0.00264	-0.00565	-0.00288
31	15-Feb-06	0.01108	0.00882	0.00724	0.00433	0.00442	0.00631	81	3-May-06	0.00332	0.00232	0.00423	0.01103	0.00766	0.00693
32	16-Feb-06	0.00130	-0.00135	0.00294	0.00038	0.00092	0.00182	82	4-May-06	0.00171	-0.00074	-0.00165	0.00175	-0.00200	-0.00284
33	17-Feb-06	0.00728	0.00242	0.00262	0.00333	0.00263	0.00546	83	8-May-06	0.01863	0.01721	0.00871	0.02454	0.01662	0.01661
34	20-Feb-06	0.00497	0.00683	0.00632	0.00960	0.00232	0.00243	84	9-May-06	0.01285	0.00928	0.01903	0.01174	0.01343	0.01350
35	21-Feb-06	-0.00856	-0.00574	-0.00890	-0.00542	-0.01173	-0.00977	85	10-May-06	0.00376	0.00987	0.01017	0.00309	0.00567	0.00748
36	22-Feb-06	-0.00161	-0.00327	-0.00253	-0.00535	-0.00311	-0.00468	86	11-May-06	0.01699	0.01170	0.00532	0.02348	0.01094	0.01068
37	23-Feb-06	-0.00912	-0.00282	-0.00573	-0.00933	-0.00614	-0.00696	87	12-May-06	-0.01969	-0.01883	-0.01919	-0.02529	-0.02142	-0.02194
38	24-Feb-06	-0.01053	-0.00024	-0.00541	-0.00671	-0.00564	-0.00524	88	15-May-06	-0.07212	-0.07450	-0.06890	-0.08526	-0.07271	-0.07281
39	27-Feb-06	0.01655	0.01465	0.01861	0.01711	0.01833	0.01846	89	16-May-06	0.00415	0.00276	0.00265	0.01013	0.00751	0.00789
40	28-Feb-06	-0.00314	-0.00059	-0.00132	0.00007	-0.00991	-0.00138	90	17-May-06	0.02982	0.02533	0.02127	0.04167	0.02350	0.02465
41	1-Mar-06	0.00938	0.00624	0.00157	0.01112	0.01228	0.00616	91	18-May-06	-0.04304	-0.04433	-0.03453	-0.04952	-0.04124	-0.04317
42	2-Mar-06	0.00642	0.00959	0.00636	0.00363	0.00909	0.00662	92	19-May-06	-0.00558	-0.00843	-0.00664	-0.00514	-0.01062	-0.00853
43	3-Mar-06	0.00962	0.01401	0.01076	0.00561	0.00847	0.00720	93	22-May-06	-0.06672	-0.07070	-0.05607	-0.08655	-0.06340	-0.06379
44	6-Mar-06	0.00475	0.00337	-0.00154	0.00433	0.00026	0.00020	94	23-May-06	0.02056	0.01269	0.00863	0.02753	0.02259	0.02010
45	7-Mar-06	-0.01862	-0.01283	-0.01120	-0.01818	-0.01300	-0.01263	95	24-May-06	-0.00399	0.00446	0.01019	-0.01113	-0.00407	-0.00409
46	8-Mar-06	-0.00985	-0.01251	-0.01138	-0.01404	-0.01010	-0.00724	96	29-May-06	0.01009	0.01396	0.00427	0.01269	0.00137	0.00244
47	9-Mar-06	0.00466	0.00155	0.00461	0.00139	0.00480	0.00515	97	30-May-06	0.02541	0.03185	0.03238	0.03161	0.02547	0.02804
48	10-Mar-06	0.00944	0.01582	0.01238	0.01587	0.01130	0.01014	98	31-May-06	-0.02359	-0.02610	-0.03090	-0.02308	-0.02447	-0.02597
49	13-Mar-06	0.00240	-0.00123	-0.00256	0.00148	-0.00399	-0.00474	99	1-Jun-06	-0.01109	-0.01103	-0.00569	-0.01701	-0.01377	-0.01152
50	14-Mar-06	-0.00214	-0.00077	0.00073	0.00140	-0.00101	0.00084	100	2-Jun-06	0.01426	0.01333	0.01327	0.01614	0.01814	0.01697

Lampiran 2. Data Return NAB Reksadana

RETURN NAB								RETURN NAB							
No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
101	5-Jun-06	0.00362	0.00586	0.00288	0.00287	0.00161	0.00195	151	14-Aug-06	0.00698	0.01039	0.00800	0.01302	0.01469	0.01423
102	6-Jun-06	-0.02214	-0.02622	-0.02593	-0.02266	-0.02121	-0.02269	152	15-Aug-06	0.01125	0.00589	0.00801	0.00863	0.00991	0.00848
103	7-Jun-06	-0.02265	-0.02293	-0.01874	-0.02220	-0.01627	-0.01711	153	16-Aug-06	0.01055	0.01152	0.01044	0.01407	0.01507	0.01349
104	8-Jun-06	-0.03607	-0.03623	-0.03568	-0.03614	-0.04082	-0.03934	154	22-Aug-06	-0.00584	0.00213	-0.00532	-0.00323	-0.00040	0.00043
105	9-Jun-06	0.02700	0.02504	0.02053	0.03108	0.02892	0.02915	155	23-Aug-06	-0.00250	-0.00170	-0.00298	-0.00182	-0.00199	-0.00087
106	12-Jun-06	-0.00044	0.00369	0.00334	0.00330	-0.00079	-0.00078	156	24-Aug-06	-0.00515	-0.00872	-0.00565	-0.00897	-0.00744	-0.00690
107	13-Jun-06	-0.02820	-0.02319	-0.02512	-0.02801	-0.02443	-0.02554	157	25-Aug-06	-0.01481	-0.01386	-0.01366	-0.01595	-0.01234	-0.01177
108	14-Jun-06	-0.00415	-0.00337	-0.00374	-0.01643	-0.00330	-0.00178	158	28-Aug-06	0.00051	0.00032	0.00100	-0.00196	-0.00053	0.00076
109	15-Jun-06	0.00519	0.00217	0.00312	0.00546	0.00551	0.00713	159	29-Aug-06	0.01566	0.01026	0.01573	0.01575	0.01142	0.00989
110	16-Jun-06	0.05074	0.05104	0.05564	0.05637	0.05645	0.05622	160	30-Aug-06	-0.00575	-0.00595	-0.00486	-0.00704	-0.00483	-0.00502
111	19-Jun-06	-0.00823	-0.00888	-0.01085	-0.01190	-0.00969	-0.01024	161	31-Aug-06	0.00553	0.00204	0.00758	0.00250	0.00507	0.00407
112	20-Jun-06	-0.00015	-0.00159	-0.00175	-0.00170	-0.00109	-0.00001	162	1-Sep-06	0.00871	0.00856	0.00880	0.01153	0.01137	0.01077
113	21-Jun-06	-0.00001	0.00277	0.00285	0.00065	-0.00165	-0.00191	163	4-Sep-06	0.01514	0.01588	0.01724	0.02137	0.01704	0.01617
114	22-Jun-06	0.01060	0.01144	0.01029	0.01334	0.00545	0.00694	164	5-Sep-06	-0.00309	-0.00048	-0.00087	-0.00277	0.00132	0.00137
115	23-Jun-06	-0.00596	-0.00900	-0.00714	-0.00659	-0.00692	-0.00687	165	6-Sep-06	-0.00170	0.00051	-0.00135	-0.00018	0.00247	0.00046
116	26-Jun-06	-0.00353	0.00000	-0.00343	-0.00257	-0.00219	-0.00319	166	7-Sep-06	-0.00405	-0.00170	-0.00541	-0.00480	-0.00194	-0.00216
117	27-Jun-06	0.00267	0.00963	0.00606	0.00288	0.00222	0.00223	167	8-Sep-06	-0.00170	-0.00036	-0.00188	-0.00148	-0.00097	-0.00131
118	28-Jun-06	-0.00590	-0.00511	-0.00824	-0.00802	-0.01372	-0.01176	168	11-Sep-06	-0.01639	-0.01415	-0.01314	-0.01817	-0.01512	-0.01376
119	29-Jun-06	0.00565	0.00296	0.00284	0.00687	0.00661	0.00490	169	12-Sep-06	-0.01181	-0.01154	-0.01378	-0.01233	-0.01068	-0.01005
120	30-Jun-06	0.02426	0.01950	0.02208	0.02696	0.02452	0.02470	170	13-Sep-06	0.00940	0.01108	0.01110	0.01286	0.01607	0.01520
121	3-Jul-06	0.01540	0.01429	0.01814	0.02262	0.02104	0.01896	171	14-Sep-06	0.00960	0.00305	0.00863	0.01028	0.00856	0.00853
122	4-Jul-06	0.00793	0.00663	0.00760	0.01345	0.00750	0.00775	172	15-Sep-06	0.00162	0.00492	0.00209	0.00153	0.00300	0.00288
123	5-Jul-06	-0.00020	0.00018	-0.00219	0.00114	-0.00310	-0.00199	173	18-Sep-06	0.00343	0.00671	0.00608	0.00520	0.00551	0.00487
124	6-Jul-06	-0.00371	-0.00232	0.00409	-0.00071	0.00058	0.00111	174	19-Sep-06	0.00786	0.00933	0.00953	0.00854	0.00754	0.00813
125	7-Jul-06	0.00721	0.00698	0.00490	0.00241	0.00279	0.00286	175	20-Sep-06	0.00000	-0.00255	-0.00108	-0.00117	-0.00370	-0.00350
126	10-Jul-06	-0.00314	-0.00284	-0.00327	-0.00390	-0.00504	-0.00462	176	21-Sep-06	0.01994	0.01885	0.01701	0.01965	0.01809	0.01621
127	11-Jul-06	0.00330	0.00592	0.00198	0.00498	0.00175	0.00199	177	22-Sep-06	0.00588	0.00329	0.00560	0.00138	-0.00019	0.00037
128	12-Jul-06	0.00103	-0.00005	0.00161	-0.00014	0.00185	0.00227	178	25-Sep-06	-0.00320	-0.00439	-0.00220	-0.00212	-0.00069	-0.00080
129	13-Jul-06	-0.00763	-0.01335	-0.01344	-0.01227	-0.01257	-0.01176	179	26-Sep-06	-0.00963	-0.00875	-0.00877	-0.00864	-0.00649	-0.00621
130	14-Jul-06	-0.02078	-0.01766	-0.02027	-0.02863	-0.01806	-0.01955	180	27-Sep-06	0.01115	0.01550	0.01187	0.01347	0.01112	0.01036
131	17-Jul-06	-0.01903	-0.01814	-0.02017	-0.02307	-0.01878	-0.01785	181	28-Sep-06	0.00030	-0.00047	-0.00052	0.00151	0.00392	0.00311
132	18-Jul-06	0.00603	0.00111	0.00294	0.00446	0.00037	0.00026	182	29-Sep-06	0.00195	-0.00214	0.00189	-0.00119	0.00152	0.00062
133	19-Jul-06	-0.00206	-0.00357	0.00055	-0.00206	-0.00247	-0.00260	183	2-Oct-06	-0.00384	-0.00395	-0.00297	-0.00600	-0.00519	-0.00539
134	20-Jul-06	0.02387	0.02518	0.02546	0.02897	0.02755	0.02522	184	3-Oct-06	0.01031	0.00943	0.00987	0.00813	0.00856	0.00698
135	21-Jul-06	-0.00069	0.00075	0.00284	-0.00080	0.00196	0.00161	185	4-Oct-06	-0.00269	-0.00503	-0.00416	0.00031	0.00235	0.00099
136	24-Jul-06	-0.00093	-0.00010	-0.00476	-0.00500	-0.00627	-0.00755	186	5-Oct-06	0.00578	0.00543	0.00538	0.00606	0.00489	0.00517
137	25-Jul-06	0.00722	0.00736	0.00895	0.00746	0.00585	0.00350	187	6-Oct-06	0.00430	0.00301	0.00392	0.00109	0.00235	0.00136
138	26-Jul-06	0.00615	0.00701	0.00837	0.00280	0.00373	0.00416	188	9-Oct-06	-0.00337	-0.00486	-0.00378	-0.00567	-0.00609	-0.00492
139	27-Jul-06	0.01569	0.00779	0.01179	0.01659	0.01551	0.01452	189	10-Oct-06	0.01047	0.01041	0.01075	0.01397	0.01293	0.01118
140	28-Jul-06	0.00181	0.00120	-0.00075	-0.00323	0.00098	0.00184	190	11-Oct-06	0.00135	-0.00072	0.00093	-0.00172	-0.00208	-0.00270
141	31-Jul-06	0.01071	0.00841	0.01238	0.01297	0.00844	0.00897	191	12-Oct-06	0.00006	0.00288	0.00075	-0.00112	-0.00305	-0.00186
142	1-Aug-06	0.01489	0.01010	0.01681	0.01762	0.01619	0.01521	192	13-Oct-06	0.01650	0.01934	0.01694	0.01850	0.01625	0.01617
143	2-Aug-06	0.01465	0.00861	0.01327	0.01718	0.01360	0.01181	193	16-Oct-06	-0.00716	-0.00979	-0.00990	-0.00807	-0.00851	-0.00887
144	3-Aug-06	-0.00910	-0.00710	-0.00738	-0.00886	-0.00884	-0.00747	194	17-Oct-06	0.00371	0.00159	0.00275	0.00215	0.00198	0.00191
145	4-Aug-06	0.01051	0.00796	0.00682	0.00757	0.00834	0.00653	195	18-Oct-06	-0.00233	-0.00244	-0.00331	-0.00295	-0.00177	-0.00159
146	7-Aug-06	0.01189	0.00823	0.00619	0.00917	0.00697	0.00652	196	19-Oct-06	0.00210	-0.00017	0.00188	0.00283	0.00137	0.00186
147	8-Aug-06	-0.00197	-0.00033	0.00204	-0.00009	-0.00206	-0.00336	197	20-Oct-06	0.00406	0.00432	0.00510	0.00333	0.00405	0.00338
148	9-Aug-06	0.01214	0.01014	0.01744	0.01728	0.01530	0.01492	198	30-Oct-06	0.01033	0.00519	0.00993	0.00520	0.00465	0.00560
149	10-Aug-06	-0.02829	-0.02309	-0.02506	-0.02778	-0.02197	-0.01916	199	31-Oct-06	0.00169	0.00192	0.00123	0.00307	-0.00105	-0.00100
150	11-Aug-06	0.01299	0.01309	0.01174	0.01396	0.01148	0.01054	200	1-Nov-06	0.00348	0.00744	0.00330	0.00348	0.00484	0.00500

Lampiran 2. Data Return NAB Reksadana

RETURN NAB								RETURN NAB							
No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
201	2-Nov-06	0.01421	0.01115	0.01640	0.01305	0.01100	0.01117	251	16-Jan-07	0.01683	0.01003	0.01468	0.01799	0.00926	0.01160
202	3-Nov-06	0.00503	0.00053	0.00673	0.00414	0.00277	0.00328	252	17-Jan-07	0.00353	0.00110	0.00453	0.00221	0.00130	0.00267
203	6-Nov-06	0.01297	0.01134	0.01422	0.01256	0.01754	0.01673	253	18-Jan-07	0.00728	0.00364	0.00614	0.01129	0.00842	0.00761
204	7-Nov-06	0.00436	0.00419	0.00451	0.00588	0.00735	0.00754	254	19-Jan-07	0.00592	0.00795	0.00491	0.00808	0.01092	0.00959
205	8-Nov-06	-0.00444	-0.00980	-0.00576	-0.00465	-0.00587	-0.00574	255	22-Jan-07	0.01767	0.01550	0.01581	0.01478	0.01178	0.01238
206	9-Nov-06	0.00677	0.00298	0.00487	0.00677	0.00780	0.00673	256	23-Jan-07	-0.00488	-0.00393	-0.00576	-0.00386	-0.00680	-0.00607
207	10-Nov-06	0.00211	0.00496	0.00344	0.00204	0.00001	0.00017	257	24-Jan-07	-0.00258	-0.00261	-0.00088	0.00062	0.00133	0.00070
208	13-Nov-06	-0.01584	-0.01500	-0.01639	-0.01781	-0.01644	-0.01595	258	25-Jan-07	-0.01718	-0.01668	-0.01855	-0.02023	-0.01567	-0.01751
209	14-Nov-06	0.01738	0.01661	0.01824	0.01640	0.01776	0.01713	259	26-Jan-07	-0.00774	-0.00848	-0.00761	-0.00940	-0.00804	-0.00869
210	15-Nov-06	0.00009	0.00372	0.00102	0.00136	-0.00036	0.00051	260	29-Jan-07	0.00024	-0.00102	0.00139	0.00567	0.00220	0.00311
211	16-Nov-06	-0.00002	-0.00096	-0.00095	0.00340	-0.00016	-0.00010	261	30-Jan-07	0.00085	-0.00058	0.00324	-0.00052	0.00161	-0.00046
212	17-Nov-06	0.00343	0.00171	0.00231	0.00592	0.00380	0.00300	262	31-Jan-07	-0.00535	-0.00408	-0.00413	-0.00488	-0.00398	-0.00488
213	20-Nov-06	0.00542	0.00447	0.00483	0.00285	0.00449	0.00532	263	1-Feb-07	0.00497	0.00186	0.00485	0.01615	0.00845	0.00627
214	21-Nov-06	0.00171	0.00043	0.00267	0.00140	0.00137	0.00064	264	2-Feb-07	0.00364	0.00518	0.00328	0.00210	0.00371	0.00641
215	22-Nov-06	0.01257	0.00980	0.01180	0.01529	0.01704	0.01478	265	5-Feb-07	-0.00741	-0.00560	-0.00438	-0.01079	-0.00635	-0.00577
216	23-Nov-06	-0.00249	0.00012	-0.00177	-0.00076	0.00022	0.00129	266	6-Feb-07	-0.00482	-0.00606	-0.00295	-0.00541	-0.00665	-0.00647
217	24-Nov-06	0.00472	0.00519	0.00470	0.00346	0.00270	0.00478	267	7-Feb-07	0.00237	0.00177	-0.00015	-0.00013	-0.00048	0.00022
218	27-Nov-06	0.00891	0.00588	0.01147	0.00746	0.00349	0.00608	268	8-Feb-07	-0.00981	-0.01042	-0.00750	-0.00759	-0.01012	-0.01060
219	28-Nov-06	-0.02423	-0.03117	-0.02518	-0.03195	-0.02201	-0.02320	269	9-Feb-07	-0.00592	-0.00648	-0.00416	-0.00586	-0.00771	-0.00698
220	29-Nov-06	0.01426	0.01236	0.01416	0.01471	0.01257	0.01189	270	12-Feb-07	-0.00212	-0.00451	0.00369	-0.00726	-0.00499	-0.00527
221	30-Nov-06	0.00303	0.00451	0.00406	0.00463	0.00679	0.00652	271	13-Feb-07	-0.00185	-0.00101	0.00244	-0.00576	-0.00295	-0.00400
222	1-Dec-06	0.01019	0.00845	0.01186	0.01200	0.01895	0.01167	272	14-Feb-07	0.01478	0.01395	0.01248	0.01069	0.00806	0.01015
223	4-Dec-06	-0.00594	-0.00973	-0.00820	-0.00936	-0.00431	-0.00499	273	15-Feb-07	0.02535	0.02349	0.02940	0.02723	0.02278	0.02445
224	5-Dec-06	0.02447	0.02416	0.02531	0.02619	0.02653	0.02714	274	16-Feb-07	0.00491	0.00799	0.00680	-0.00320	0.00272	0.00303
225	6-Dec-06	0.00513	0.00341	0.00562	0.00353	0.00641	0.00332	275	19-Feb-07	0.00036	0.00167	0.00241	0.00136	0.00118	0.00239
226	7-Dec-06	-0.00017	-0.00220	-0.00194	0.00217	0.00357	0.00114	276	20-Feb-07	0.00298	0.00112	0.00445	-0.00016	0.00020	-0.00017
227	8-Dec-06	-0.00398	-0.00134	-0.00389	-0.00389	0.00103	-0.00025	277	21-Feb-07	0.00956	0.00513	0.01221	0.00562	0.00759	0.00689
228	11-Dec-06	-0.00656	-0.00676	-0.00578	-0.01139	-0.01089	-0.00772	278	22-Feb-07	-0.00583	-0.00613	-0.00267	-0.00652	-0.00427	-0.00394
229	12-Dec-06	0.00012	0.00052	-0.00175	0.00086	0.00283	0.00135	279	23-Feb-07	-0.01227	-0.01117	-0.01288	-0.00940	-0.00827	-0.00890
230	13-Dec-06	-0.00207	-0.00128	-0.00297	-0.00258	0.00251	-0.00030	280	26-Feb-07	-0.00478	-0.00467	-0.00468	-0.00611	-0.00501	-0.00518
231	14-Dec-06	0.00197	0.00560	0.00407	-0.00077	0.00196	0.00389	281	27-Feb-07	-0.01165	-0.00859	-0.01047	-0.01695	-0.00835	-0.01006
232	15-Dec-06	0.01140	0.00972	0.01044	0.01449	0.01066	0.01041	282	28-Feb-07	-0.01323	-0.00877	-0.01331	-0.01342	-0.00760	-0.01133
233	18-Dec-06	-0.00116	-0.00001	0.00034	-0.00096	-0.00155	0.00080	283	1-Mar-07	0.00704	0.00786	0.00753	0.00660	0.00488	0.00656
234	19-Dec-06	-0.02807	-0.02911	-0.02858	-0.03270	-0.03066	-0.03034	284	2-Mar-07	-0.00066	-0.00207	-0.00023	-0.00259	-0.00236	-0.00164
235	20-Dec-06	0.01675	0.01977	0.01816	0.01959	0.01687	0.01669	285	5-Mar-07	-0.03759	-0.03285	-0.03913	-0.04750	-0.03110	-0.03241
236	21-Dec-06	0.01304	0.01204	0.01357	0.01436	0.01220	0.01403	286	6-Mar-07	0.02104	0.02101	0.02227	0.02873	0.01742	0.01865
237	22-Dec-06	-0.00028	0.00084	-0.00221	0.00081	-0.00146	-0.00036	287	7-Mar-07	0.00931	0.01324	0.01020	0.01099	0.00746	0.00852
238	26-Dec-06	-0.00335	-0.00346	-0.00289	-0.00388	-0.00149	-0.00061	288	8-Mar-07	0.01833	0.01831	0.01884	0.02028	0.01489	0.01461
239	27-Dec-06	0.00962	0.00881	0.00912	0.01240	0.01057	0.01072	289	9-Mar-07	-0.00266	-0.00167	-0.00301	-0.00831	-0.00079	-0.00121
240	28-Dec-06	-0.00293	-0.00459	-0.00371	-0.00392	-0.00257	-0.00213	290	12-Mar-07	0.01826	0.02030	0.01631	0.02005	0.01698	0.01703
241	2-Jan-07	0.01605	0.01671	0.02023	0.01841	0.01550	0.01602	291	13-Mar-07	0.00165	0.00297	0.00238	0.00405	0.00069	0.00125
242	3-Jan-07	-0.00020	0.00409	0.00316	0.00242	-0.00210	-0.00111	292	14-Mar-07	-0.01962	-0.02209	-0.01901	-0.02566	-0.01977	-0.02029
243	4-Jan-07	-0.00422	-0.00152	-0.00426	-0.00446	-0.00439	-0.00358	293	15-Mar-07	0.00879	0.01107	0.01080	0.01237	0.00506	0.00584
244	5-Jan-07	0.00486	-0.00152	0.00048	0.00590	0.00195	0.00215	294	16-Mar-07	0.00017	0.00121	0.00014	0.00185	-0.00100	-0.00027
245	8-Jan-07	-0.00815	-0.00865	-0.01149	-0.00969	-0.01125	-0.01171	295	20-Mar-07	0.00056	-0.00176	0.00236	0.00786	-0.00656	-0.00512
246	9-Jan-07	-0.02135	-0.01831	-0.02100	-0.02363	-0.01974	-0.02127	296	21-Mar-07	0.00370	0.00311	0.00486	0.00588	0.00551	0.00566
247	10-Jan-07	-0.04434	-0.04134	-0.04458	-0.05004	-0.03878	-0.04151	297	22-Mar-07	0.01498	0.01568	0.01249	0.01960	0.01562	0.01672
248	11-Jan-07	-0.00708	-0.00480	-0.00291	-0.00701	-0.00435	-0.00246	298	23-Mar-07	-0.00431	-0.00253	-0.00249	-0.00664	-0.00180	-0.00062
249	12-Jan-07	-0.01710	-0.01779	-0.01479	-0.03039	-0.01561	-0.01393	299	26-Mar-07	0.00572	0.00179	0.00585	0.00701	0.00625	0.00546
250	15-Jan-07	0.03252	0.02614	0.03144	0.03892	0.02538	0.02937	300	27-Mar-07	0.00353	-0.00047	0.00187	0.00117	0.00233	0.00295

Lampiran 2. Data Return NAB Reksadana

RETURN NAB							
No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
301	28-Mar-07	-0.01296	-0.01558	-0.01348	-0.01794	-0.01324	-0.01285
302	29-Mar-07	0.01159	0.01597	0.00960	0.00916	0.01064	0.01108
303	30-Mar-07	0.01039	0.01225	0.01107	0.00967	0.00607	0.00594
304	2-Apr-07	0.00901	0.01664	0.01255	0.01542	0.01171	0.01157
305	3-Apr-07	0.02826	0.02971	0.02504	0.03004	0.02660	0.02548
306	4-Apr-07	0.01332	0.01379	0.01334	0.02285	0.01179	0.01025
307	5-Apr-07	-0.01564	-0.01982	-0.01812	-0.02314	-0.01905	-0.01698
308	9-Apr-07	0.01185	0.01237	0.00974	0.01115	0.00944	0.00915
309	10-Apr-07	0.00828	0.00561	0.00847	0.01306	0.00489	0.00508
310	11-Apr-07	-0.00053	-0.00053	0.00039	0.00340	0.00094	0.00088
311	12-Apr-07	0.00274	0.00071	0.00356	-0.00011	0.00041	0.00149
312	13-Apr-07	0.00541	0.00296	0.00504	0.00217	0.00622	0.00615
313	16-Apr-07	0.01315	0.01547	0.01143	0.01384	0.01225	0.01309
314	17-Apr-07	0.00244	0.00153	0.00514	0.00321	-0.00052	-0.00114
315	18-Apr-07	-0.00497	-0.00754	-0.00119	-0.00516	-0.00543	-0.00529
316	19-Apr-07	-0.02375	-0.02214	-0.02427	-0.02737	-0.02151	-0.02165
317	20-Apr-07	0.02532	0.02608	0.02373	0.02387	0.02712	0.02562
318	23-Apr-07	0.01301	0.01100	0.01014	0.01254	0.00860	0.00876
319	24-Apr-07	-0.00345	-0.00559	-0.00545	-0.00490	-0.00848	-0.00868
320	25-Apr-07	0.01499	0.00488	0.01745	0.00257	0.01046	0.00625
321	26-Apr-07	0.00876	0.01271	0.00971	0.02419	0.01091	0.01156
322	27-Apr-07	-0.00155	-0.00183	-0.00224	-0.00436	-0.00057	-0.00145
323	30-Apr-07	-0.01601	-0.01439	-0.00713	-0.01881	-0.01547	-0.01457
324	1-May-07	0.00048	0.00012	0.00169	0.01009	0.00441	0.00052
325	2-May-07	0.00481	0.00279	0.00230	0.00215	0.00659	0.00555
326	3-May-07	0.00501	0.00761	0.00769	0.00620	0.00794	0.00729
327	4-May-07	0.00958	0.00513	0.00649	0.01146	0.00777	0.00485
328	7-May-07	0.00829	0.00612	0.00885	0.00377	0.00287	0.00172
329	8-May-07	-0.00468	-0.00868	-0.00744	-0.00783	-0.00678	-0.00740
330	9-May-07	0.00713	0.00831	0.00621	0.00648	0.00697	0.00676
331	10-May-07	0.00587	0.00556	0.00277	0.00277	0.00578	0.00564
332	11-May-07	-0.01245	-0.01338	-0.01549	-0.01262	-0.01269	-0.01223
333	14-May-07	0.01742	0.01307	0.01887	0.02217	0.01602	0.01217
334	15-May-07	-0.00086	-0.00398	-0.00054	-0.00043	0.00216	0.00065
335	16-May-07	0.01419	0.01320	0.01468	0.01706	0.01925	0.01589
336	21-May-07	0.00916	0.00902	0.01127	0.01250	0.00810	0.00550
337	22-May-07	0.00334	0.00823	0.00882	0.00167	0.00221	0.00586
338	23-May-07	0.01174	0.00747	0.01319	0.00748	0.00986	0.01042
339	24-May-07	-0.01938	-0.02379	-0.01246	-0.02661	-0.01705	-0.01618
340	25-May-07	-0.00766	-0.01488	-0.00771	-0.00932	-0.01538	-0.01460
341	28-May-07	0.00911	0.00736	0.00909	0.01742	0.01234	0.01283
342	29-May-07	0.00027	-0.00361	0.00418	-0.00446	-0.00347	-0.00590
343	30-May-07	-0.00292	-0.00189	-0.00197	-0.00831	-0.00560	-0.00380
344	31-May-07	0.01549	0.02062	0.01465	0.01843	0.01456	0.01323
345	4-Jun-07	0.01767	0.02163	0.01954	0.02256	0.01670	0.01761
346	5-Jun-07	-0.00947	-0.00984	-0.00987	-0.01248	-0.00858	-0.00842
347	6-Jun-07	0.00279	0.00441	0.00477	0.02321	0.00413	0.00332
348	7-Jun-07	-0.00780	-0.00715	-0.00930	-0.00813	-0.00453	-0.00540
349	8-Jun-07	-0.01958	-0.01931	-0.01636	-0.01912	-0.02194	-0.02065
350	11-Jun-07	0.01619	0.01577	0.01346	0.01477	0.02124	0.01977

RETURN NAB							
No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
351	12-Jun-07	0.01016	0.00651	0.00764	0.00583	0.01311	0.01363
352	13-Jun-07	-0.01110	-0.00953	-0.01093	-0.01783	-0.01053	-0.00967
353	14-Jun-07	0.01067	0.01111	0.00990	0.00880	0.01344	0.01397
354	15-Jun-07	0.00623	0.00461	0.00601	0.00731	0.00455	0.00558
355	18-Jun-07	0.00842	0.00291	0.00960	0.01175	0.00554	0.00430
356	19-Jun-07	0.00937	0.01185	0.01027	0.01629	0.00769	0.00818
357	20-Jun-07	0.00867	0.01284	0.01064	0.01225	0.00864	0.01035
358	21-Jun-07	-0.00723	-0.00937	-0.00637	-0.00970	-0.00812	-0.00738
359	22-Jun-07	-0.00023	0.00046	0.00287	0.00034	0.00280	0.00291
360	25-Jun-07	-0.00032	0.00244	0.00134	0.00212	0.00190	0.00141
361	26-Jun-07	-0.00035	-0.00248	0.00047	-0.00349	-0.00017	-0.00046
362	27-Jun-07	-0.01216	-0.01174	-0.01026	-0.01441	-0.01074	-0.01071
363	28-Jun-07	-0.00406	-0.00456	-0.00342	-0.00576	-0.00452	-0.00458
364	29-Jun-07	0.01879	0.01801	0.01470	0.01668	0.01228	0.01449
365	2-Jul-07	0.01719	0.01765	0.01656	0.01776	0.01583	0.01531
366	3-Jul-07	0.00883	0.00697	0.00743	0.00941	0.01334	0.01140
367	4-Jul-07	0.00185	-0.00020	0.00042	-0.00067	0.00355	0.00164
368	5-Jul-07	0.01193	0.01502	0.01235	0.01283	0.01134	0.01083
369	6-Jul-07	0.01147	0.00805	0.00939	0.00966	0.00334	0.00391
370	9-Jul-07	0.02767	0.02434	0.02155	0.02169	0.02194	0.02244
371	10-Jul-07	0.00031	0.00267	-0.00125	0.00096	0.00396	0.00408
372	11-Jul-07	-0.00903	-0.00880	-0.00780	-0.00637	-0.00714	-0.00683
373	12-Jul-07	0.00973	0.00714	0.00600	0.00429	0.00471	0.00323
374	13-Jul-07	0.00587	0.00490	0.00810	0.00783	0.00737	0.00655
375	16-Jul-07	-0.00866	-0.00933	-0.00912	-0.01154	-0.00833	-0.00726
376	17-Jul-07	0.00972	0.00947	0.00704	0.01122	0.00641	0.00646
377	18-Jul-07	0.00072	-0.00009	0.00146	-0.00148	0.00074	0.00003
378	19-Jul-07	0.02376	0.02150	0.01980	0.01891	0.02043	0.01817
379	20-Jul-07	0.01814	0.01675	0.01741	0.02129	0.01960	0.01877
380	23-Jul-07	0.01446	0.01081	0.01401	0.01576	0.00988	0.00836
381	24-Jul-07	0.00568	0.00753	0.00646	0.00868	0.00932	0.00722
382	25-Jul-07	-0.00368	-0.00452	-0.00098	-0.00473	-0.00297	-0.00433
383	26-Jul-07	-0.01111	-0.00770	-0.01390	-0.01721	-0.01212	-0.01124
384	27-Jul-07	-0.02716	-0.02725	-0.02232	-0.03055	-0.02835	-0.02862
385	30-Jul-07	-0.00161	-0.00267	0.00022	-0.00136	-0.00224	-0.00199
386	31-Jul-07	0.01892	0.01930	0.01483	0.02084	0.02234	0.02148
387	1-Aug-07	-0.04243	-0.03831	-0.03618	-0.04970	-0.03743	-0.03682
388	2-Aug-07	0.00329	0.00434	0.00638	0.00048	0.00587	0.00314
389	3-Aug-07	-0.00247	0.00101	-0.00200	-0.00129	0.00203	0.00107
390	6-Aug-07	-0.03148	-0.03463	-0.02643	-0.03791	-0.03691	-0.03371
391	7-Aug-07	-0.01110	-0.00942	-0.00864	-0.01135	-0.00579	-0.00678
392	8-Aug-07	0.03669	0.03778	0.03838	0.04563	0.03789	0.03655
393	9-Aug-07	-0.00734	-0.00820	-0.00715	-0.00781	-0.01014	-0.00916
394	10-Aug-07	-0.01549	-0.01626	-0.01481	-0.01928	-0.01768	-0.01638
395	13-Aug-07	0.00445	0.00683	0.00358	0.00260	0.00228	0.00316
396	14-Aug-07	-0.02081	-0.02035	-0.02058	-0.02873	-0.02226	-0.02065
397	15-Aug-07	-0.06704	-0.06894	-0.06068	-0.07374	-0.06710	-0.06322
398	16-Aug-07	-0.05795	-0.06813	-0.05997	-0.07227	-0.05646	-0.05290
399	20-Aug-07	0.06572	0.07498	0.06749	0.07232	0.06538	0.06396
400	21-Aug-07	-0.02385	-0.02391	-0.02390	-0.03513	-0.02233	-0.02076

Lampiran 2. Data Return NAB Reksadana

RETURN NAB							
No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
401	22-Aug-07	0.03662	0.03951	0.03504	0.04437	0.03599	0.03348
402	23-Aug-07	0.02770	0.02991	0.02507	0.03262	0.02802	0.02536
403	24-Aug-07	0.00125	-0.00048	0.00179	0.00130	0.00594	0.00944
404	27-Aug-07	0.01623	0.01317	0.01640	0.01988	0.01903	0.01768
405	28-Aug-07	-0.00536	-0.00890	-0.00604	-0.00569	-0.00425	-0.00640
406	29-Aug-07	-0.01129	-0.00924	-0.00995	-0.00601	-0.00973	-0.00915
407	30-Aug-07	0.00849	0.00753	0.00761	0.00397	0.00816	0.00674
408	31-Aug-07	0.02103	0.02383	0.02434	0.02795	0.02243	0.02124
409	3-Sep-07	0.00596	0.00892	0.00448	0.00498	0.00987	0.00759
410	4-Sep-07	0.00012	0.00054	-0.00135	-0.00410	0.00175	0.00051
411	5-Sep-07	0.00437	0.00675	0.00624	0.00648	0.00355	0.00227
412	6-Sep-07	0.00689	0.00413	0.00895	0.01092	0.00290	0.00254
413	7-Sep-07	0.00694	0.00633	0.00678	0.00697	0.00753	0.00707
414	10-Sep-07	-0.01346	-0.01543	-0.01249	-0.01455	-0.01634	-0.01470
415	11-Sep-07	-0.00099	0.00081	0.00114	0.00387	0.00014	0.00011
416	12-Sep-07	-0.00310	-0.00036	-0.00380	-0.00431	-0.02217	0.00000
417	13-Sep-07	0.00446	0.00739	0.00685	0.00552	0.02571	0.00420
418	14-Sep-07	0.00362	0.00555	0.00331	0.00392	0.00215	0.00285
419	17-Sep-07	0.00000	-0.00153	0.00019	0.00033	0.00045	0.00050
420	18-Sep-07	0.00980	0.01048	0.01037	0.01308	0.00918	0.00868
421	19-Sep-07	0.03470	0.03416	0.03354	0.03395	0.03470	0.03153
422	20-Sep-07	-0.00456	-0.00477	-0.00430	-0.00696	-0.00411	-0.00337
423	21-Sep-07	0.01540	0.01847	0.01752	0.01968	0.01352	0.01189
424	24-Sep-07	0.00880	0.00905	0.00823	0.01229	0.01215	0.01203
425	25-Sep-07	-0.00919	-0.01265	-0.00964	-0.01290	-0.01143	-0.01154
426	26-Sep-07	0.01017	0.00931	0.01038	0.01234	0.01194	0.01101
427	27-Sep-07	0.00645	0.00945	0.01092	0.00994	0.00719	0.00699
428	28-Sep-07	-0.00796	-0.00811	-0.00698	-0.00821	-0.01180	-0.01135
429	1-Oct-07	0.01274	0.01575	0.01102	0.01072	0.01884	0.01753
430	2-Oct-07	0.02559	0.02553	0.02229	0.02034	0.02662	0.02687
431	3-Oct-07	-0.00410	-0.00348	-0.00277	-0.00248	-0.00505	-0.00447
432	4-Oct-07	0.01061	0.01069	0.01073	0.01406	0.00975	0.00932
433	5-Oct-07	0.00777	0.01206	0.00900	0.00976	0.00902	0.01010
434	8-Oct-07	0.01176	0.01456	0.01271	0.01410	0.01336	0.01181
435	9-Oct-07	0.01258	0.01472	0.01407	0.01545	0.00962	0.00993
436	10-Oct-07	0.01876	0.02227	0.02050	0.02265	0.02025	0.01973
437	11-Oct-07	0.02152	0.01931	0.02142	0.02335	0.01826	0.01711
438	17-Oct-07	0.00530	0.01046	0.00835	0.01396	-0.00551	-0.00277
439	18-Oct-07	-0.00908	-0.00675	-0.00706	-0.01090	-0.01175	-0.00917
440	19-Oct-07	-0.01946	-0.02234	-0.02198	-0.02745	-0.02204	-0.02077
441	22-Oct-07	-0.04336	-0.04839	-0.04737	-0.05787	-0.04272	-0.04026
442	23-Oct-07	0.04170	0.04351	0.04370	0.04992	0.03960	0.03818
443	24-Oct-07	-0.01216	-0.01163	-0.01387	-0.01557	-0.01086	-0.01013
444	25-Oct-07	0.03121	0.03559	0.03208	0.03460	0.02740	0.02908
445	26-Oct-07	0.01083	0.01156	0.00924	0.00455	0.01073	0.01079
446	29-Oct-07	0.01811	0.02061	0.01739	0.02244	0.02632	0.02501
447	30-Oct-07	-0.00303	-0.00075	-0.00330	-0.00002	0.00254	0.00149
448	31-Oct-07	-0.00418	-0.00377	0.00012	-0.00105	-0.00279	-0.00213
449	1-Nov-07	0.02428	0.02216	0.02127	0.02436	0.02201	0.02075
450	2-Nov-07	-0.00050	0.00232	-0.00041	0.00301	-0.00164	-0.00179

RETURN NAB							
No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
451	5-Nov-07	-0.02273	-0.02219	-0.02363	-0.02798	-0.02208	-0.02176
452	6-Nov-07	0.01030	0.01116	0.01370	0.02063	0.00923	0.00879
453	7-Nov-07	0.01190	0.01839	0.01321	0.01315	0.00932	0.00863
454	8-Nov-07	-0.01381	-0.00751	-0.01192	-0.00428	-0.01640	-0.01593
455	9-Nov-07	0.00894	0.01581	0.01192	0.02447	0.00985	0.00812
456	12-Nov-07	-0.01222	-0.01579	-0.01222	-0.01174	-0.00828	-0.01576
457	13-Nov-07	-0.01610	-0.01985	-0.01656	-0.02125	0.00134	-0.00133
458	14-Nov-07	0.01918	0.01633	0.02080	0.02386	0.01436	0.01608
459	15-Nov-07	0.01117	0.00824	0.01493	0.00896	0.00457	0.00654
460	16-Nov-07	-0.01356	-0.01376	-0.01679	-0.01652	-0.01634	-0.01583
461	19-Nov-07	-0.00901	-0.01205	-0.01018	-0.01309	-0.00908	-0.00858
462	20-Nov-07	-0.00425	-0.00624	-0.00340	0.00107	-0.01178	-0.01007
463	21-Nov-07	-0.02055	-0.02472	-0.02258	-0.02942	-0.02283	-0.02509
464	22-Nov-07	-0.00226	0.00153	-0.00181	-0.00246	0.01018	0.00782
465	23-Nov-07	0.00642	0.00906	0.00655	0.00846	0.00625	0.00512
466	26-Nov-07	0.02962	0.03456	0.03163	0.03785	0.01971	0.02379
467	27-Nov-07	-0.00646	-0.00650	-0.00380	-0.00465	-0.00735	-0.00634
468	28-Nov-07	0.02116	0.01859	0.02024	0.01838	0.01479	0.01608
469	29-Nov-07	0.00700	0.00554	0.00459	0.00208	0.01262	0.01222
470	30-Nov-07	0.00093	0.00152	0.00215	-0.00008	-0.00398	-0.00176
471	3-Dec-07	0.01955	0.01497	0.01813	0.01495	0.01264	0.01391
472	4-Dec-07	0.01130	0.01343	0.01293	0.01449	0.01479	0.01296
473	5-Dec-07	-0.00024	-0.00004	0.00040	0.00261	0.00793	0.00500
474	6-Dec-07	0.00636	0.00621	0.00568	0.00792	0.00745	0.00709
475	7-Dec-07	-0.00997	-0.00887	-0.00961	-0.00939	-0.00637	-0.00741
476	10-Dec-07	0.00306	0.00273	0.00309	-0.00115	0.00138	0.00391
477	11-Dec-07	0.00719	0.01057	0.00857	0.01696	0.00736	0.00652
478	12-Dec-07	-0.00532	-0.00692	-0.00642	-0.00389	-0.00653	-0.00598
479	13-Dec-07	-0.01629	-0.01574	-0.01454	-0.01831	-0.01594	-0.01523
480	14-Dec-07	-0.00513	-0.00633	-0.00554	-0.00712	-0.00627	-0.00574
481	17-Dec-07	-0.02961	-0.03520	-0.03192	-0.03501	-0.02592	-0.02593
482	18-Dec-07	-0.00982	-0.01238	-0.00855	-0.00804	-0.00781	-0.00862
483	19-Dec-07	0.00415	0.00637	0.00352	0.00378	0.00583	0.00631
484	26-Dec-07	0.02501	0.02816	0.02728	0.02713	0.02021	0.02095
485	27-Dec-07	0.00884	0.01012	0.00901	0.00711	0.00657	0.00750
486	28-Dec-07	0.00010	0.00050	-0.00003	0.00298	0.00016	0.00134
487	2-Jan-08	-0.00464	-0.00623	-0.00624	-0.01343	-0.00799	-0.00669
488	3-Jan-08	-0.00732	-0.00293	-0.00577	-0.01143	-0.00989	-0.00831
489	4-Jan-08	0.01992	0.02125	0.01985	0.02172	0.01900	0.01908
490	7-Jan-08	-0.00120	0.00266	-0.00031	0.00477	0.00393	0.00254
491	8-Jan-08	0.00257	0.00543	0.00319	0.00022	0.00481	0.00568
492	9-Jan-08	0.01991	0.02091	0.01767	0.01549	0.01427	0.01576
493	14-Jan-08	-0.00488	-0.00194	-0.00168	-0.00440	-0.00966	-0.00693
494	15-Jan-08	-0.03020	-0.03149	-0.03140	-0.03038	-0.03228	-0.03087
495	16-Jan-08	-0.05553	-0.06037	-0.05743	-0.06660	-0.05223	-0.05248
496	17-Jan-08	0.01854	0.02089	0.02021	0.02501	0.02239	0.02076
497	18-Jan-08	-0.01347	-0.01626	-0.01598	-0.02483	-0.01189	-0.01311
498	21-Jan-08	-0.05138	-0.05204	-0.05226	-0.06424	-0.05003	-0.05021
499	22-Jan-08	-0.08095	-0.08420	-0.08089	-0.10607	-0.07884	-0.07994
500	23-Jan-08	0.08186	0.08372	0.08644	0.10830	0.07384	0.07682

Lampiran 2. Data Return NAB Reksadana

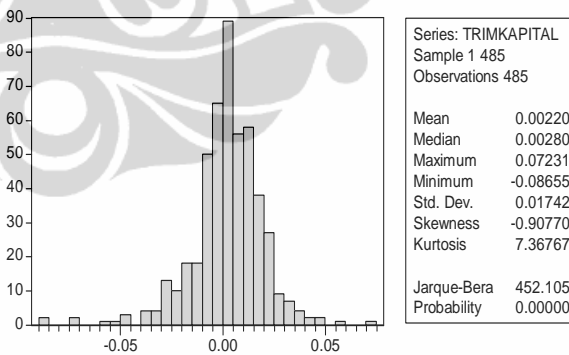
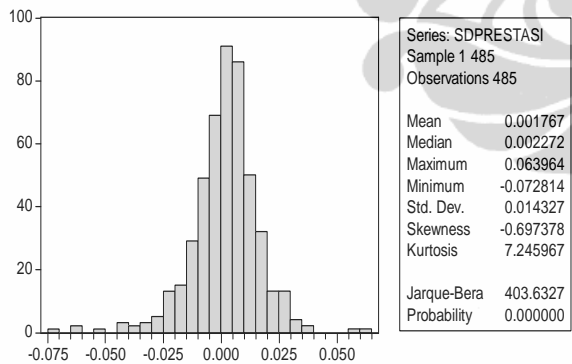
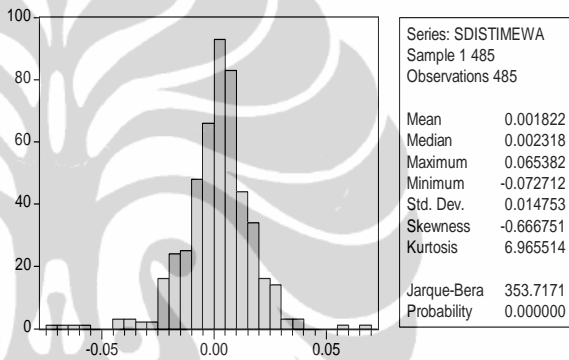
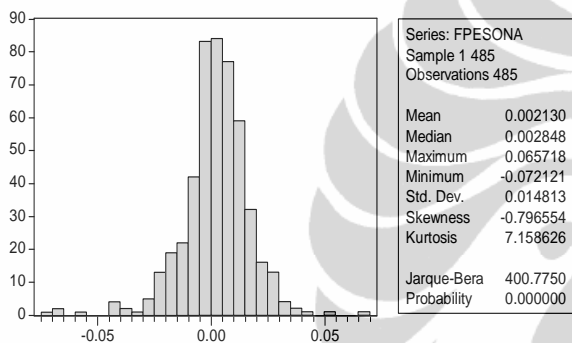
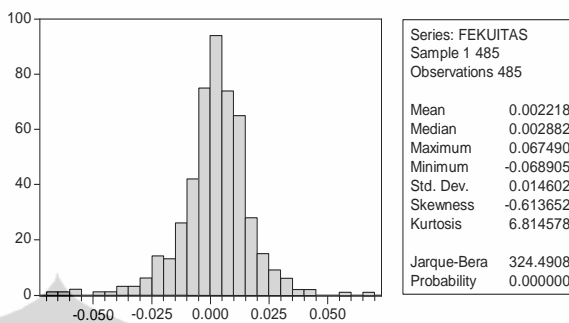
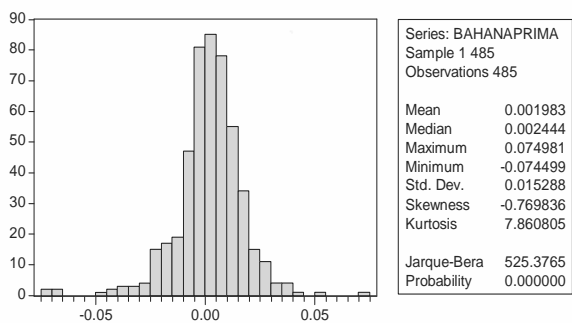
RETURN NAB							
No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
501	24-Jan-08	0.01455	0.01640	0.01320	0.01231	0.02125	0.02044
502	25-Jan-08	0.04777	0.05015	0.05021	0.05532	0.04213	0.04369
503	28-Jan-08	-0.00959	-0.01174	-0.00792	-0.01141	-0.01021	-0.01248
504	29-Jan-08	0.01331	0.01373	0.01696	0.01995	0.00985	0.01112
505	30-Jan-08	0.00097	-0.00184	0.00003	-0.00268	-0.00221	-0.00111
506	31-Jan-08	0.00781	0.00608	0.00393	0.00492	0.00915	0.00866
507	1-Feb-08	0.00932	0.00738	0.00819	0.00787	0.00366	0.00609
508	4-Feb-08	0.01928	0.01994	0.01747	0.02178	0.02075	0.02118
509	5-Feb-08	0.00220	-0.00270	0.00090	-0.00026	0.00480	0.00175
510	6-Feb-08	-0.02760	-0.02304	-0.02766	-0.02927	-0.02556	-0.02592
511	11-Feb-08	-0.02285	-0.02728	-0.02430	-0.02903	-0.02426	-0.02319
512	12-Feb-08	0.00071	0.00331	0.00183	0.00151	-0.00303	-0.00091
513	13-Feb-08	0.00644	0.00671	0.00647	0.00371	0.00998	0.00918
514	14-Feb-08	0.02574	0.02815	0.02668	0.02809	0.02730	0.02754
515	15-Feb-08	0.00872	0.00548	0.00838	0.01129	0.00768	0.00601
516	18-Feb-08	-0.00195	-0.00289	-0.00224	-0.00351	-0.00257	-0.00254
517	19-Feb-08	0.00897	0.01027	0.00857	0.01263	0.01107	0.01121
518	20-Feb-08	-0.01028	-0.00726	-0.01165	-0.00907	-0.00947	-0.00692
519	21-Feb-08	0.01806	0.01702	0.02014	0.02174	0.01662	0.01713
520	22-Feb-08	0.00422	0.00509	0.00434	0.00698	0.00181	0.00260
521	25-Feb-08	0.00588	0.00644	0.00672	0.00884	0.00171	0.00413
522	26-Feb-08	-0.00652	-0.00407	-0.00633	-0.00414	-0.00535	-0.00630
523	27-Feb-08	-0.00179	-0.00028	-0.00153	-0.00727	-0.00035	-0.00054
524	28-Feb-08	0.00424	0.00378	0.00394	0.00129	0.00750	0.00520
525	29-Feb-08	-0.01196	-0.01425	-0.01409	-0.01493	-0.01748	-0.01656
526	3-Mar-08	-0.02639	-0.02851	-0.02749	-0.03029	-0.02417	-0.02568
527	4-Mar-08	-0.00964	-0.01170	-0.01124	-0.00846	-0.00831	-0.01055
528	5-Mar-08	0.00000	0.00025	-0.00159	-0.00380	0.00102	-0.00071
529	6-Mar-08	0.00642	0.00520	0.00689	0.00845	0.00521	0.00532
530	10-Mar-08	-0.05316	-0.05996	-0.05588	-0.06775	-0.04853	-0.05502
531	11-Mar-08	-0.00019	0.00090	0.00139	-0.00135	0.00036	-0.00015
532	12-Mar-08	0.01127	0.01158	0.00943	0.01033	0.01469	0.01423
533	13-Mar-08	-0.04830	-0.05240	-0.05178	-0.06159	-0.04135	-0.04847
534	14-Mar-08	-0.02354	-0.02549	-0.02494	-0.03051	-0.01832	-0.02280
535	17-Mar-08	-0.02974	-0.03716	-0.03441	-0.04970	-0.02437	-0.02964
536	18-Mar-08	0.01098	0.01317	0.01383	0.01000	0.00942	0.00994
537	19-Mar-08	-0.01143	-0.00962	-0.01437	-0.01896	-0.00644	-0.00618
538	24-Mar-08	0.00503	0.00828	0.00630	0.00862	0.00820	0.00786
539	25-Mar-08	0.03592	0.03987	0.03761	0.04823	0.03140	0.03654
540	26-Mar-08	0.00573	0.01018	0.00653	0.01013	0.00703	0.00846
541	27-Mar-08	0.00847	0.00733	0.00997	0.01350	0.00643	0.00505
542	28-Mar-08	0.00705	0.01012	0.00723	0.00741	0.00860	0.01011
543	31-Mar-08	-0.01346	-0.01710	-0.01320	-0.01576	-0.01142	-0.01212
544	1-Apr-08	-0.02799	-0.03197	-0.02807	-0.03530	-0.02286	-0.02643
545	2-Apr-08	-0.02687	-0.02876	-0.02845	-0.03581	-0.02078	-0.02450
546	3-Apr-08	-0.04685	-0.05678	-0.05139	-0.05987	-0.04389	-0.04809
547	4-Apr-08	0.01814	0.01915	0.01667	0.02112	0.01632	0.01841
548	7-Apr-08	0.00259	0.00423	0.00641	0.01915	-0.00064	0.00156
549	8-Apr-08	-0.01644	-0.01605	-0.01761	-0.01459	-0.02024	-0.01777
550	9-Apr-08	-0.03222	-0.03488	-0.03467	-0.03333	-0.02818	-0.03249

RETURN NAB							
No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
551	10-Apr-08	0.03060	0.03104	0.03099	0.03208	0.02580	0.03065
552	11-Apr-08	0.03594	0.03874	0.03682	0.03401	0.03388	0.03361
553	14-Apr-08	-0.01429	-0.01677	-0.01696	-0.01488	-0.01743	-0.01526
554	15-Apr-08	0.00860	0.01169	0.01037	0.01144	0.01112	0.01179
555	16-Apr-08	0.02116	0.02711	0.02511	0.02556	0.01815	0.02076
556	17-Apr-08	-0.00073	-0.00104	-0.00208	-0.00122	0.00136	-0.00035
557	18-Apr-08	0.00389	0.00577	0.00498	0.00519	0.00650	0.00571
558	21-Apr-08	-0.00663	-0.00561	-0.00614	0.00082	-0.00586	-0.00812
559	22-Apr-08	-0.02115	-0.01744	-0.02023	-0.01663	-0.02469	-0.02363
560	23-Apr-08	0.01418	0.01192	0.01620	0.01754	0.00712	0.01057
561	24-Apr-08	-0.02170	-0.02315	-0.02468	-0.02943	-0.01498	-0.01843
562	25-Apr-08	-0.01567	-0.01535	-0.01590	-0.02210	-0.01161	-0.01447
563	28-Apr-08	0.00727	0.00633	0.00583	0.00757	0.00205	0.00406
564	29-Apr-08	0.02615	0.02718	0.02559	0.02711	0.02551	0.02689
565	30-Apr-08	-0.00402	-0.00412	-0.00324	-0.00411	0.00072	-0.00095
566	2-May-08	0.01599	0.01791	0.01863	0.01297	0.02050	0.01857
567	5-May-08	0.02075	0.02133	0.02244	0.01748	0.01928	0.02093
568	6-May-08	-0.00253	-0.00153	-0.00247	0.00091	-0.00667	-0.00455
569	7-May-08	0.00630	0.01043	0.00914	0.01438	0.00408	0.00697
570	8-May-08	-0.00287	-0.00150	-0.00203	0.00022	-0.00472	-0.00327
571	9-May-08	-0.00224	-0.00131	-0.00029	-0.00387	-0.00304	-0.00299
572	12-May-08	-0.00082	0.00088	-0.00062	0.00246	0.00052	0.00112
573	13-May-08	0.01760	0.01941	0.01923	0.01771	0.01654	0.01768
574	14-May-08	0.01525	0.01736	0.01932	0.00819	0.01038	0.01344
575	15-May-08	-0.00212	-0.00392	-0.00183	-0.00215	0.00159	-0.00009
576	16-May-08	0.00800	0.01052	0.01072	0.01598	0.00528	0.00746
577	19-May-08	0.02196	0.02010	0.02392	0.02740	0.01909	0.02068
578	21-May-08	-0.00784	-0.00956	-0.00756	-0.00784	-0.00767	-0.00600
579	22-May-08	-0.00020	0.00054	-0.00066	0.00502	0.00271	0.00233
580	23-May-08	-0.01372	-0.01390	-0.01435	-0.01359	-0.01490	-0.01496
581	26-May-08	-0.01965	-0.02087	-0.01887	-0.01625	-0.02275	-0.02178
582	27-May-08	-0.01110	-0.00729	-0.00813	-0.00308	-0.01231	-0.01081
583	28-May-08	0.01950	0.01901	0.02164	0.01811	0.02099	0.02060
584	29-May-08	0.00842	0.01420	0.01378	0.01682	0.00840	0.00957
585	30-May-08	-0.00101	-0.00019	-0.00031	0.00003	0.00216	0.00107
586	2-Jun-08	-0.00843	-0.01026	-0.00765	-0.01020	-0.00547	-0.00564
587	3-Jun-08	-0.01032	-0.01259	-0.01217	-0.01586	-0.01183	-0.01116
588	4-Jun-08	-0.01902	-0.02045	-0.02390	-0.02697	-0.02081	-0.01978
589	5-Jun-08	0.01264	0.01024	0.01220	0.01316	0.01257	0.01330
590	6-Jun-08	0.00165	0.00354	0.00484	0.01307	-0.00030	0.00177
591	9-Jun-08	0.00522	0.00810	0.00593	0.00415	0.00149	0.00280
592	10-Jun-08	-0.02069	-0.02379	-0.02338	-0.02519	-0.01616	-0.01879
593	11-Jun-08	0.00038	-0.00254	0.00164	-0.00542	-0.00525	-0.00190
594	12-Jun-08	0.01785	0.01819	0.02012	0.02383	0.01363	0.01525
595	13-Jun-08	-0.00446	-0.00718	-0.00680	-0.00767	-0.00724	-0.00628
596	16-Jun-08	0.00393	0.00202	0.00290	0.00034	0.00202	0.00468
597	17-Jun-08	-0.00610	-0.00295	-0.00029	0.00184	-0.00635	-0.00679
598	18-Jun-08	-0.00487	-0.00287	-0.00528	-0.00425	-0.00274	-0.00462
599	19-Jun-08	0.00940	0.00837	0.01048	0.00923	0.00407	0.00875
600	20-Jun-08	0.00445	0.00422	0.00480	0.00587	0.00162	0.00368

Lampiran 2. Data Return NAB Reksadana

RETURN NAB							
No.	Date	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi
601	23-Jun-08	-0.00031	-0.00124	-0.00187	-0.00333	-0.00499	-0.00227
602	24-Jun-08	0.00006	-0.00124	-0.00020	-0.00385	0.00241	0.00158
603	25-Jun-08	-0.01260	-0.01277	-0.01378	-0.01353	-0.00768	-0.00944
604	26-Jun-08	0.00180	0.00157	0.00065	0.00211	0.00303	0.00367
605	27-Jun-08	-0.00860	-0.01080	-0.00906	-0.01058	-0.01217	-0.01103
606	30-Jun-08	0.00595	0.00616	0.00611	0.01037	0.00440	0.00506
607	1-Jul-08	0.01590	0.01640	0.01512	0.01322	0.01882	0.01735
608	2-Jul-08	-0.00389	-0.00290	-0.00666	-0.00600	-0.00220	-0.00240
609	3-Jul-08	-0.04193	-0.04250	-0.04467	-0.03988	-0.04420	-0.04423
610	4-Jul-08	0.01073	0.01065	0.01614	0.01410	0.01365	0.01202
611	7-Jul-08	-0.00561	-0.00509	-0.00601	-0.00228	-0.00586	-0.00514
612	8-Jul-08	-0.01076	-0.01129	-0.01418	-0.01135	-0.00547	-0.00733
613	9-Jul-08	0.00018	-0.00054	-0.00084	-0.00213	0.00417	0.00003
614	10-Jul-08	-0.00757	-0.00755	-0.00971	-0.00777	-0.00506	-0.00696
615	11-Jul-08	0.00074	0.00058	-0.00059	0.00048	-0.00107	-0.00106
616	14-Jul-08	-0.00630	-0.00697	-0.00435	-0.00474	-0.00397	-0.00484
617	15-Jul-08	-0.01766	-0.01660	-0.01579	-0.01603	-0.01780	-0.01826
618	16-Jul-08	-0.01103	-0.01210	-0.00997	-0.00606	-0.01282	-0.00931
619	17-Jul-08	-0.02372	-0.02789	-0.02592	-0.02389	-0.01971	-0.02124
620	18-Jul-08	-0.01256	-0.01448	-0.01861	-0.01588	-0.00439	-0.00912
621	21-Jul-08	0.02664	0.03109	0.02833	0.03194	0.02297	0.02694
622	22-Jul-08	0.00829	0.00729	0.00583	0.01298	0.01384	0.01295
623	23-Jul-08	0.00570	0.00938	0.00238	0.00113	0.01354	0.00711
624	24-Jul-08	0.01383	0.01304	0.01333	0.01271	0.01364	0.01668
625	25-Jul-08	-0.00269	-0.00249	0.00355	-0.00382	-0.00854	-0.00594
626	28-Jul-08	0.01027	0.00999	0.00766	0.00729	0.01118	0.01153
627	29-Jul-08	0.00345	0.00339	0.00274	0.00039	0.00833	0.00436
628	31-Jul-08	0.01643	0.01768	0.01810	0.01116	0.01505	0.01619
629	1-Aug-08	-0.02470	-0.02520	-0.02629	-0.02426	-0.02781	-0.02513
630	4-Aug-08	-0.01264	-0.01337	-0.01667	-0.01085	-0.00867	-0.01225
631	5-Aug-08	-0.01974	-0.01846	-0.02437	-0.02267	-0.01534	-0.01657
632	6-Aug-08	-0.00050	0.00325	-0.00049	-0.00068	0.00456	0.00316
633	7-Aug-08	0.00711	0.00604	0.00748	0.01020	0.00613	0.00544
634	8-Aug-08	0.00103	-0.00142	0.00398	0.00244	0.00202	0.00145
635	11-Aug-08	-0.03069	-0.03040	-0.03784	-0.03171	-0.02378	-0.02452
636	12-Aug-08	-0.03524	-0.04048	-0.04475	-0.04197	-0.03001	-0.03187
637	13-Aug-08	0.00110	0.00497	0.00039	0.00348	0.00264	0.00341
638	14-Aug-08	0.02653	0.02389	0.03037	0.02443	0.01338	0.02153
639	15-Aug-08	-0.01426	-0.01204	-0.01749	-0.01450	-0.00738	-0.01180
640	19-Aug-08	-0.01896	-0.02125	-0.02392	-0.02490	-0.01559	-0.01665
641	20-Aug-08	0.01677	0.01519	0.02093	0.01345	0.01130	0.01228
642	21-Aug-08	0.01233	0.01027	0.01586	0.01088	0.00835	0.00984
643	22-Aug-08	0.01452	0.01489	0.01628	0.01204	0.01222	0.01218
644	25-Aug-08	0.00384	0.00417	0.00210	0.00227	0.00728	0.00590
645	26-Aug-08	-0.00879	-0.00905	-0.00866	-0.00987	-0.00909	-0.00929
646	27-Aug-08	0.01049	0.01189	0.01189	0.01199	0.01473	0.01289
647	28-Aug-08	0.00606	0.00767	0.00728	0.00845	0.00759	0.00760
648	29-Aug-08	0.00939	0.01106	0.00912	0.01110	0.01380	0.01194

Lampiran 3. Hasil Uji Normal dengan Eviews 4.1



Lampiran 4. Hasil tes heteroskedastik data return reksadana

White Heteroskedasticity Test:

F-statistic	39.95652	Probability	0.000000
Obs*R-squared	68.95527	Probability	0.000000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 12/09/08 Time: 10:40

Sample: 2 485

Included observations: 484

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000183	2.82E-05	6.480709	0.0000
BAHANAPRIMA(-1)	-0.008246	0.001713	-4.812478	0.0000
BAHANAPRIMA(-1)^2	0.281951	0.043917	6.420115	0.0000
R-squared	0.142470	Mean dependent var	0.000233	
Adjusted R-squared	0.138904	S.D. dependent var	0.000608	
S.E. of regression	0.000565	Akaike info criterion	-12.11456	
Sum squared resid	0.000153	Schwarz criterion	-12.08864	
Log likelihood	2934.723	F-statistic	39.95652	
Durbin-Watson stat	2.180178	Prob(F-statistic)	0.000000	

White Heteroskedasticity Test:

F-statistic	36.97291	Probability	0.000000
Obs*R-squared	64.49238	Probability	0.000000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 12/09/08 Time: 10:42

Sample: 2 485

Included observations: 484

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000172	2.41E-05	7.133749	0.0000
FEKUITAS(-1)	-0.007751	0.001498	-5.175782	0.0000
FEKUITAS(-1)^2	0.267371	0.043651	6.125179	0.0000
R-squared	0.133249	Mean dependent var	0.000213	
Adjusted R-squared	0.129645	S.D. dependent var	0.000511	
S.E. of regression	0.000477	Akaike info criterion	-12.45235	
Sum squared resid	0.000109	Schwarz criterion	-12.42643	
Log likelihood	3016.469	F-statistic	36.97291	
Durbin-Watson stat	2.132068	Prob(F-statistic)	0.000000	

Lampiran 4. Hasil tes heteroskedastik data return reksadana

White Heteroskedasticity Test:

F-statistic	29.42769	Probability	0.000000
Obs*R-squared	52.76599	Probability	0.000000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 12/09/08 Time: 10:43

Sample: 2 485

Included observations: 484

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000183	2.59E-05	7.066107	0.0000
FPESONA(-1)	-0.007240	0.001606	-4.508966	0.0000
FPESONA(-1)^2	0.230678	0.045128	5.111633	0.0000
R-squared	0.109021	Mean dependent var	0.000219	
Adjusted R-squared	0.105316	S.D. dependent var	0.000541	
S.E. of regression	0.000511	Akaike info criterion	-12.31268	
Sum squared resid	0.000126	Schwarz criterion	-12.28676	
Log likelihood	2982.669	F-statistic	29.42769	
Durbin-Watson stat	2.158194	Prob(F-statistic)	0.000000	

White Heteroskedasticity Test:

F-statistic	31.17284	Probability	0.000000
Obs*R-squared	55.53611	Probability	0.000000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 12/09/08 Time: 10:44

Sample: 2 485

Included observations: 484

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000180	2.50E-05	7.190508	0.0000
SDISTIMEWA(-1)	-0.007597	0.001557	-4.880718	0.0000
SDISTIMEWA(-1)^2	0.232412	0.044257	5.251419	0.0000
R-squared	0.114744	Mean dependent var	0.000217	
Adjusted R-squared	0.111063	S.D. dependent var	0.000527	
S.E. of regression	0.000497	Akaike info criterion	-12.36853	
Sum squared resid	0.000119	Schwarz criterion	-12.34261	
Log likelihood	2996.185	F-statistic	31.17284	
Durbin-Watson stat	2.152548	Prob(F-statistic)	0.000000	

Lampiran 4. Hasil tes heteroskedastik data return reksadana

White Heteroskedasticity Test:

F-statistic	25.17702	Probability	0.000000
Obs*R-squared	45.86651	Probability	0.000000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 12/09/08 Time: 10:44

Sample: 2 485

Included observations: 484

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000174	2.43E-05	7.159390	0.0000
SDPRESTASI(-1)	-0.006950	0.001565	-4.440501	0.0000
SDPRESTASI(-1)^2	0.206963	0.044791	4.620597	0.0000
R-squared	0.094766	Mean dependent var	0.000205	
Adjusted R-squared	0.091002	S.D. dependent var	0.000509	
S.E. of regression	0.000485	Akaike info criterion	-12.41941	
Sum squared resid	0.000113	Schwarz criterion	-12.39349	
Log likelihood	3008.498	F-statistic	25.17702	
Durbin-Watson stat	2.145580	Prob(F-statistic)	0.000000	

White Heteroskedasticity Test:

F-statistic	30.12516	Probability	0.000000
Obs*R-squared	53.87740	Probability	0.000000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 12/09/08 Time: 10:45

Sample: 2 485

Included observations: 484

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000247	3.65E-05	6.775548	0.0000
TRIMKAPITAL(-1)	-0.008112	0.001957	-4.144059	0.0000
TRIMKAPITAL(-1)^2	0.239900	0.046019	5.213031	0.0000
R-squared	0.111317	Mean dependent var	0.000304	
Adjusted R-squared	0.107622	S.D. dependent var	0.000765	
S.E. of regression	0.000723	Akaike info criterion	-11.62021	
Sum squared resid	0.000251	Schwarz criterion	-11.59429	
Log likelihood	2815.091	F-statistic	30.12516	
Durbin-Watson stat	2.149179	Prob(F-statistic)	0.000000	

Lampiran 5. Hasil estimasi volatilitas EWMA

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODER DANA ISTIMEWA	SCHRODER DANA PRESTASI
02-Jan-07	0.01248183	0.01112992	0.01097910	0.01281065	0.01098985	0.01108910
03-Jan-07	0.01506022	0.01262394	0.01314382	0.01346126	0.01206205	0.01221048
04-Jan-07	0.01155895	0.01145205	0.01180028	0.01243678	0.01133167	0.01129443
05-Jan-07	0.01179545	0.01075194	0.01128112	0.01218930	0.01089606	0.01050339
08-Jan-07	0.01151462	0.01022277	0.01053901	0.01183042	0.01035111	0.01007135
09-Jan-07	0.01371093	0.01152398	0.01229250	0.01328991	0.01175036	0.01129096
10-Jan-07	0.01882204	0.01482830	0.01581032	0.01717788	0.01448421	0.01427690
11-Jan-07	0.02908661	0.02494219	0.02624933	0.02726149	0.02159342	0.02262805
12-Jan-07	0.01309067	0.02056839	0.02157637	0.02250173	0.01876939	0.01921558
15-Jan-07	0.01573008	0.01925803	0.01934754	0.02360069	0.01764944	0.01721979
16-Jan-07	0.01865195	0.02021182	0.02158816	0.02653585	0.01892987	0.01905716
17-Jan-07	0.01436784	0.01698940	0.01849495	0.02291666	0.01659801	0.01652676
18-Jan-07	0.01151463	0.01448234	0.01563813	0.01912691	0.01465670	0.01437380
19-Jan-07	0.01174140	0.01271694	0.01365595	0.01674985	0.01337365	0.01347587
22-Jan-07	0.01152505	0.01175056	0.01217993	0.01478965	0.01250795	0.01245301
23-Jan-07	0.01565205	0.01272408	0.01283430	0.01515178	0.01229432	0.01197718
24-Jan-07	0.01224427	0.01199894	0.01235531	0.01400407	0.01206802	0.01119840
25-Jan-07	0.01238974	0.01157506	0.01160539	0.01272812	0.01126229	0.01046370
26-Jan-07	0.01715868	0.01377518	0.01441614	0.01405671	0.01262572	0.01264655
29-Jan-07	0.01288260	0.01310207	0.01348906	0.01392800	0.01218944	0.01237072
30-Jan-07	0.01157561	0.01177747	0.01204324	0.01308230	0.01128528	0.01128392
31-Jan-07	0.01152262	0.01094568	0.01105040	0.01260471	0.01059583	0.01051324
01-Feb-07	0.01345538	0.01092698	0.01108201	0.01226603	0.01057150	0.01014370
02-Feb-07	0.01149036	0.01039438	0.01040945	0.01286961	0.01012949	0.01020702
05-Feb-07	0.01155613	0.01024054	0.01001229	0.01198184	0.00985250	0.01005786
06-Feb-07	0.01253740	0.01052586	0.01025960	0.01311688	0.01016073	0.01013977
07-Feb-07	0.01193039	0.01092727	0.01028400	0.01284431	0.01052192	0.00986324
08-Feb-07	0.01150511	0.01031786	0.00996326	0.01224462	0.01005426	0.00987611
09-Feb-07	0.01299301	0.01201243	0.01108039	0.01300504	0.01133727	0.01018802
12-Feb-07	0.01260647	0.01168423	0.01080667	0.01240504	0.01129473	0.01107030
13-Feb-07	0.01149035	0.01103075	0.01033749	0.01264738	0.01080103	0.01166079
14-Feb-07	0.01211609	0.01055122	0.00992278	0.01208422	0.01053291	0.01144290
15-Feb-07	0.01448270	0.01147528	0.01066448	0.01189152	0.01028270	0.01128970
16-Feb-07	0.01618859	0.01445676	0.01557777	0.01757789	0.01281131	0.01512520
19-Feb-07	0.01153367	0.01297271	0.01364724	0.01546297	0.01173157	0.01335550
20-Feb-07	0.01174565	0.01166661	0.01216010	0.01376371	0.01091911	0.01199426
21-Feb-07	0.01164327	0.01080381	0.01128487	0.01280488	0.01032647	0.01101139
22-Feb-07	0.01271418	0.01024995	0.01121248	0.01196219	0.01000499	0.01031396
23-Feb-07	0.01204563	0.01076030	0.01079638	0.01180998	0.01005353	0.01027997
26-Feb-07	0.01412482	0.01202337	0.01250464	0.01350654	0.01057643	0.01112415
27-Feb-07	0.01207068	0.01160547	0.01193508	0.01339157	0.01066580	0.01127082
28-Feb-07	0.01443727	0.01171522	0.01233769	0.01588462	0.01079287	0.01203918
01-Mar-07	0.01402846	0.01224114	0.01374553	0.01535897	0.01114007	0.01211085
02-Mar-07	0.01163155	0.01132265	0.01227921	0.01376543	0.01048843	0.01142233
05-Mar-07	0.01171848	0.01073700	0.01129725	0.01256528	0.01013222	0.01094721
06-Mar-07	0.02284506	0.02021818	0.02277113	0.02674375	0.01738991	0.01864982
07-Mar-07	0.01643312	0.01923030	0.02104624	0.02546785	0.01664482	0.01856347
08-Mar-07	0.01162814	0.01692181	0.01784362	0.02143522	0.01482846	0.01618546
09-Mar-07	0.01484730	0.01621159	0.01669815	0.01993614	0.01414783	0.01511217
12-Mar-07	0.01161192	0.01419626	0.01481990	0.01726122	0.01297821	0.01330861
13-Mar-07	0.01585836	0.01580482	0.01467425	0.01687709	0.01376529	0.01441250
14-Mar-07	0.01150401	0.01363091	0.01286988	0.01482999	0.01245946	0.01277865
15-Mar-07	0.01760747	0.01707499	0.01551143	0.01784966	0.01491108	0.01563301
16-Mar-07	0.01200902	0.01524371	0.01407290	0.01602495	0.01345343	0.01370994
20-Mar-07	0.01151568	0.01325976	0.01254761	0.01419469	0.01235906	0.01228143
21-Mar-07	0.01149333	0.01195566	0.01139784	0.01458794	0.01187220	0.01150602
22-Mar-07	0.01168810	0.01104269	0.01077485	0.01320210	0.01121041	0.01104454
23-Mar-07	0.01337809	0.01223069	0.01122889	0.01473817	0.01192420	0.01265950
26-Mar-07	0.01254801	0.01125976	0.01058724	0.01411791	0.01108546	0.01155205
27-Mar-07	0.01169086	0.01056783	0.01011635	0.01288016	0.01051075	0.01106420

Lampiran 5. Hasil estimasi volatilitas EWMA

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODER DANA ISTIMEWA	SCHRODER DANA PRESTASI
28-Mar-07	0.01149251	0.01021024	0.00979283	0.01205030	0.01002181	0.01042928
29-Mar-07	0.01459615	0.01323148	0.01220821	0.01611078	0.01170263	0.01134774
30-Mar-07	0.01183422	0.01412165	0.01199277	0.01429414	0.01192479	0.01084245
2-Apr-07	0.01286678	0.01299236	0.01148150	0.01354090	0.01107842	0.01018583
3-Apr-07	0.01163148	0.01351855	0.01162155	0.01362779	0.01117546	0.01015991
4-Apr-07	0.01988226	0.01858103	0.01543264	0.01898171	0.01542522	0.01480148
5-Apr-07	0.01321382	0.01642640	0.01417099	0.01895730	0.01416815	0.01411391
9-Apr-07	0.01521946	0.01756405	0.01578602	0.01896250	0.01543099	0.01491817
10-Apr-07	0.01213629	0.01556663	0.01393789	0.01671031	0.01405400	0.01343189
11-Apr-07	0.01163304	0.01348255	0.01249117	0.01537388	0.01267894	0.01233238
12-Apr-07	0.01185334	0.01211622	0.01144335	0.01368954	0.01165246	0.01137785
13-Apr-07	0.01148979	0.01120370	0.01066454	0.01259933	0.01097852	0.01059350
16-Apr-07	0.01155580	0.01053444	0.01025755	0.01178617	0.01057441	0.01005199
17-Apr-07	0.01345762	0.01212947	0.01073695	0.01175305	0.01097225	0.01028962
18-Apr-07	0.01151835	0.01110142	0.01026923	0.01126210	0.01038991	0.01008910
19-Apr-07	0.01220037	0.01209095	0.01036412	0.01214301	0.01100696	0.01012052
20-Apr-07	0.01926323	0.01578646	0.01594364	0.01822658	0.01404645	0.01391902
23-Apr-07	0.01617571	0.01791419	0.01691287	0.01885222	0.01652946	0.01564203
24-Apr-07	0.01240115	0.01541627	0.01469472	0.01744356	0.01464635	0.01377759
25-Apr-07	0.01167171	0.01385436	0.01342646	0.01634378	0.01382988	0.01255384
26-Apr-07	0.01325808	0.01234859	0.01398380	0.01444307	0.01304451	0.01159446
27-Apr-07	0.01175390	0.01239765	0.01290932	0.01712759	0.01245554	0.01165198
30-Apr-07	0.01241292	0.01137715	0.01176997	0.01510245	0.01147590	0.01079499
1-May-07	0.01607295	0.01329428	0.01172525	0.01638638	0.01305695	0.01170410
2-May-07	0.01149634	0.01188610	0.01084155	0.01493310	0.01204466	0.01081835
3-May-07	0.01154369	0.01094569	0.01027851	0.01338859	0.01123858	0.01015951
4-May-07	0.01150383	0.01052824	0.01008824	0.01243969	0.01076858	0.00983534
7-May-07	0.01195589	0.01011339	0.00987516	0.01253956	0.01043025	0.00955946
8-May-07	0.01164521	0.01034220	0.01048427	0.01193230	0.01013616	0.00928533
9-May-07	0.01235204	0.01141733	0.01103674	0.01137872	0.01052394	0.00959301
10-May-07	0.01207098	0.01091218	0.01045595	0.01115835	0.01013205	0.00989527
11-May-07	0.01157898	0.01062311	0.01002247	0.01089952	0.01012240	0.00961426
14-May-07	0.01427261	0.01274599	0.01302814	0.01352975	0.01166863	0.01067949
15-May-07	0.01468867	0.01258622	0.01372624	0.01544603	0.01221688	0.01048566
16-May-07	0.01149414	0.01191741	0.01238103	0.01388879	0.01128117	0.00992895
21-May-07	0.01272174	0.01203441	0.01241665	0.01349704	0.01266086	0.01091027
22-May-07	0.01266701	0.01158543	0.01198565	0.01300508	0.01196697	0.01022730
23-May-07	0.01159945	0.01097882	0.01120039	0.01206160	0.01112748	0.00978592
24-May-07	0.01244295	0.01079572	0.01183600	0.01172229	0.01108439	0.01082878
25-May-07	0.01760487	0.01616629	0.01302422	0.01627966	0.01330755	0.01209242
28-May-07	0.01262268	0.01612746	0.01268519	0.01505253	0.01428268	0.01365602
29-May-07	0.01250457	0.01388623	0.01160701	0.01574701	0.01316263	0.01309864
30-May-07	0.01149879	0.01253503	0.01077745	0.01426294	0.01218244	0.01204372
31-May-07	0.01197112	0.01150558	0.01040714	0.01382166	0.01163609	0.01169480
4-Jun-07	0.01392788	0.01339652	0.01114801	0.01432807	0.01160307	0.01165377
5-Jun-07	0.01389571	0.01555029	0.01341395	0.01605232	0.01273951	0.01254888
6-Jun-07	0.01330985	0.01474939	0.01338300	0.01570757	0.01260365	0.01268040
7-Jun-07	0.01149000	0.01296969	0.01205839	0.01652561	0.01161295	0.01150550
8-Jun-07	0.01273288	0.01252929	0.01240678	0.01576349	0.01125684	0.01121832
11-Jun-07	0.01693073	0.01586239	0.01463453	0.01865548	0.01527437	0.01503023
12-Jun-07	0.01456951	0.01540734	0.01405713	0.01666192	0.01636949	0.01548632
13-Jun-07	0.01194350	0.01341797	0.01253335	0.01486493	0.01505476	0.01419600
14-Jun-07	0.01409288	0.01319703	0.01302332	0.01543509	0.01435424	0.01316378
15-Jun-07	0.01274574	0.01265680	0.01223166	0.01371837	0.01398026	0.01316770
18-Jun-07	0.01223574	0.01168889	0.01148102	0.01309424	0.01279135	0.01205832

Lampiran 5. Hasil estimasi volatilitas EWMA

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODER DANA ISTIMEWA	SCHRODER DANA PRESTASI
19-Jun-07	0.01225345	0.01081128	0.01114044	0.01364820	0.01178367	0.01112483
20-Jun-07	0.01193443	0.01119753	0.01100534	0.01439763	0.01117633	0.01095154
21-Jun-07	0.01204091	0.01191931	0.01113023	0.01375282	0.01109169	0.01084734
22-Jun-07	0.01227673	0.01282249	0.01165359	0.01358897	0.01175231	0.01154597
25-Jun-07	0.01156896	0.01157627	0.01079002	0.01244421	0.01095252	0.01067452
26-Jun-07	0.01151614	0.01074673	0.01029214	0.01167759	0.01035032	0.01005897
27-Jun-07	0.01157700	0.01044246	0.00993703	0.01138880	0.00993009	0.00968518
28-Jun-07	0.01527015	0.01169712	0.01117132	0.01293500	0.01054334	0.01070831
29-Jun-07	0.01210045	0.01160121	0.01114057	0.01204181	0.01094680	0.01023568
2-Jul-07	0.01506593	0.01354904	0.01218361	0.01350192	0.01129006	0.01122131
3-Jul-07	0.01383754	0.01426229	0.01301039	0.01494851	0.01209742	0.01228995
4-Jul-07	0.01169559	0.01268726	0.01186624	0.01348147	0.01187371	0.01165765
5-Jul-07	0.01149214	0.01172736	0.01115615	0.01239115	0.01103721	0.01075415
6-Jul-07	0.01213762	0.01264547	0.01136275	0.01239618	0.01113641	0.01076358
9-Jul-07	0.01343778	0.01177602	0.01102774	0.01186353	0.01048795	0.01014609
10-Jul-07	0.01898492	0.01491196	0.01338132	0.01456650	0.01258228	0.01300177
11-Jul-07	0.01149585	0.01305706	0.01200207	0.01311051	0.01171356	0.01201226
12-Jul-07	0.01370452	0.01308004	0.01221715	0.01271619	0.01178950	0.01151832
13-Jul-07	0.01185640	0.01207993	0.01136118	0.01193087	0.01103877	0.01067534
16-Jul-07	0.01154148	0.01114079	0.01087061	0.01170505	0.01059332	0.01032678
17-Jul-07	0.01324379	0.01217578	0.01186955	0.01232042	0.01143198	0.01044960
18-Jul-07	0.01199134	0.01199362	0.01133147	0.01232605	0.01121722	0.00991680
19-Jul-07	0.01152038	0.01119895	0.01067533	0.01162831	0.01059860	0.00958816
20-Jul-07	0.01706949	0.01386751	0.01270298	0.01379811	0.01258378	0.01193096
23-Jul-07	0.01480655	0.01433022	0.01353163	0.01614800	0.01405142	0.01266935
24-Jul-07	0.01333543	0.01369269	0.01368674	0.01544884	0.01339753	0.01164187
25-Jul-07	0.01165109	0.01232258	0.01228413	0.01409485	0.01248050	0.01089655
26-Jul-07	0.01262213	0.01175507	0.01136933	0.01374848	0.01169958	0.01113953
27-Jul-07	0.01374442	0.01190190	0.01326242	0.01771114	0.01243627	0.01166940
30-Jul-07	0.02084385	0.01913770	0.01747898	0.02257929	0.01845327	0.01807474
31-Jul-07	0.01204749	0.01611133	0.01490165	0.01888329	0.01615121	0.01558519
1-Aug-07	0.01381310	0.01590153	0.01400787	0.01883828	0.01659773	0.01671413
2-Aug-07	0.03032056	0.02437249	0.02241188	0.03185268	0.02257179	0.02239727
3-Aug-07	0.01151265	0.01992583	0.01866757	0.02587399	0.01957551	0.01892561
6-Aug-07	0.01198347	0.01665868	0.01609117	0.02133823	0.01707940	0.01621119
7-Aug-07	0.02439301	0.02249404	0.01911014	0.02579157	0.02231938	0.02148544
8-Aug-07	0.01430626	0.01937926	0.01697427	0.02221330	0.01954562	0.01902368
9-Aug-07	0.02268122	0.02342465	0.02196997	0.02809557	0.02232769	0.02233401
10-Aug-07	0.01308826	0.02022769	0.01918136	0.02341946	0.02030096	0.01954465
13-Aug-07	0.01473772	0.01896916	0.01817733	0.02210707	0.01956271	0.01872439
14-Aug-07	0.01154245	0.01607247	0.01540167	0.01853051	0.01698452	0.01605576
15-Aug-07	0.01882506	0.01766935	0.01716472	0.02183318	0.01821157	0.01698695
16-Aug-07	0.04313895	0.03669271	0.03242370	0.03949525	0.03222464	0.03282970
20-Aug-07	0.03712160	0.04576578	0.04006618	0.04754534	0.03767142	0.03632524
21-Aug-07	0.03884780	0.05102256	0.04470838	0.05221323	0.04168681	0.04078682
22-Aug-07	0.01880734	0.04185704	0.03752178	0.04590433	0.03623969	0.03510476
23-Aug-07	0.02167323	0.03751292	0.03352096	0.04229163	0.03337247	0.03237456
24-Aug-07	0.01789018	0.03319654	0.02941509	0.03692601	0.03092061	0.02835833
27-Aug-07	0.01161920	0.02651778	0.02384284	0.02977942	0.02627270	0.02390223
28-Aug-07	0.01459514	0.02221287	0.02074364	0.02607744	0.02369571	0.02187590
29-Aug-07	0.01216990	0.01918089	0.01789713	0.02174871	0.02052338	0.01887307
30-Aug-07	0.01389751	0.01657382	0.01587183	0.01874292	0.01811524	0.01730995
31-Aug-07	0.01208661	0.01441883	0.01398801	0.01611322	0.01615087	0.01518059
3-Sep-07	0.01614796	0.01630517	0.01599125	0.01926854	0.01668278	0.01600976
4-Sep-07	0.01161611	0.01444714	0.01384361	0.01655822	0.01521632	0.01404434

Lampiran 5. Hasil estimasi volatilitas EWMA

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODER DANA ISTIMEWA	SCHRODER DANA PRESTASI
5-Sep-07	0.01175994	0.01268847	0.01240184	0.01476050	0.01356628	0.01253642
6-Sep-07	0.01149191	0.01229440	0.01184646	0.01334364	0.01265843	0.01142488
7-Sep-07	0.01170129	0.01126304	0.01096721	0.01333971	0.01169961	0.01058903
10-Sep-07	0.01170962	0.01065893	0.01045702	0.01295674	0.01106392	0.01013184
11-Sep-07	0.01409633	0.01359454	0.01253013	0.01437666	0.01319318	0.01251302
12-Sep-07	0.01171284	0.01232598	0.01161784	0.01303929	0.01244118	0.01166983
13-Sep-07	0.01178418	0.01131877	0.01119717	0.01309354	0.01622646	0.01080531
14-Sep-07	0.01169006	0.01073114	0.01056849	0.01230694	0.01704333	0.01019756
17-Sep-07	0.01160680	0.01043189	0.01010771	0.01169935	0.01499674	0.00975907
18-Sep-07	0.01156023	0.01044832	0.01004132	0.01119019	0.01352717	0.00945963
19-Sep-07	0.01212613	0.01070218	0.01021516	0.01287494	0.01247355	0.00937793
20-Sep-07	0.02276543	0.01857606	0.01737511	0.01596798	0.01780607	0.01651523
21-Sep-07	0.01165024	0.01611487	0.01524106	0.01446575	0.01599265	0.01446942
24-Sep-07	0.01424815	0.01590440	0.01494495	0.01649326	0.01491797	0.01312910
25-Sep-07	0.01183766	0.01373463	0.01307959	0.01487700	0.01347939	0.01212843
26-Sep-07	0.01318900	0.01340670	0.01252825	0.01553008	0.01297293	0.01218082
27-Sep-07	0.01209186	0.01251583	0.01199478	0.01562430	0.01263757	0.01166156
28-Sep-07	0.01168037	0.01212458	0.01190237	0.01432058	0.01192221	0.01082840
1-Oct-07	0.01238463	0.01165346	0.01140295	0.01438818	0.01170422	0.01190478
2-Oct-07	0.01453439	0.01274825	0.01136326	0.01369427	0.01405004	0.01276924
3-Oct-07	0.01925668	0.01661378	0.01441603	0.01442444	0.01664292	0.01438494
4-Oct-07	0.01310761	0.01462359	0.01309602	0.01390496	0.01510670	0.01361376
5-Oct-07	0.01252568	0.01384510	0.01272885	0.01285702	0.01417288	0.01343117
8-Oct-07	0.01194237	0.01318464	0.01196618	0.01510186	0.01321893	0.01232351
9-Oct-07	0.01270785	0.01299851	0.01181292	0.01371911	0.01275898	0.01270664
10-Oct-07	0.01331830	0.01354237	0.01233225	0.01562843	0.01241101	0.01200157
11-Oct-07	0.01411801	0.01540532	0.01394442	0.01806261	0.01377245	0.01399907
17-Oct-07	0.01582646	0.01684799	0.01624280	0.01828450	0.01528968	0.01532608
18-Oct-07	0.01160800	0.01461189	0.01406408	0.01744810	0.01433173	0.01369717
19-Oct-07	0.01377140	0.01368780	0.01342982	0.01644120	0.01446133	0.01394004
22-Oct-07	0.01845069	0.01783563	0.01741642	0.02092044	0.01721787	0.01586563
23-Oct-07	0.02984347	0.03033973	0.02917725	0.03387250	0.02607420	0.02301472
24-Oct-07	0.02689682	0.03143553	0.03048962	0.03725678	0.02633475	0.02493666
25-Oct-07	0.01417261	0.02638607	0.02621075	0.03106101	0.02340206	0.02172881
26-Oct-07	0.02063579	0.02744979	0.02595221	0.02976526	0.02315849	0.02251530
29-Oct-07	0.01249663	0.02239047	0.02128408	0.02429733	0.02000707	0.01933797
30-Oct-07	0.01433241	0.02036448	0.01886121	0.02307984	0.01990471	0.01935532
31-Oct-07	0.01193589	0.01693829	0.01613144	0.01926434	0.01725874	0.01659419
1-Nov-07	0.01239658	0.01496435	0.01404060	0.01660574	0.01552612	0.01486215
2-Nov-07	0.01650059	0.01616184	0.01510113	0.01840902	0.01602765	0.01554551
5-Nov-07	0.01186493	0.01404337	0.01363839	0.01591117	0.01475313	0.01406035
6-Nov-07	0.02112637	0.01665458	0.01682464	0.02277731	0.01614749	0.01630898
7-Nov-07	0.01235941	0.01506819	0.01552866	0.02024532	0.01483074	0.01484803
8-Nov-07	0.01205232	0.01612660	0.01489353	0.01817667	0.01404216	0.01326501
9-Nov-07	0.01644188	0.01404769	0.01383842	0.01569670	0.01361950	0.01362881
12-Nov-07	0.01174238	0.01379716	0.01280437	0.01622849	0.01299660	0.01256868
13-Nov-07	0.01566531	0.01354617	0.01287514	0.01499985	0.01351018	0.01442568
14-Nov-07	0.01614481	0.01741522	0.01574814	0.01617933	0.01238915	0.01308138
15-Nov-07	0.01533661	0.01674446	0.01665257	0.01735198	0.01299504	0.01357995
16-Nov-07	0.01253664	0.01453907	0.01542826	0.01518154	0.01189708	0.01229697
19-Nov-07	0.01581608	0.01510585	0.01633932	0.01498127	0.01379893	0.01430560
20-Nov-07	0.01527868	0.01444558	0.01510330	0.01517310	0.01299886	0.01387864
21-Nov-07	0.01332936	0.01349111	0.01355514	0.01371355	0.01344162	0.01345004
22-Nov-07	0.01636119	0.01648592	0.01578812	0.01938570	0.01490545	0.01827471
23-Nov-07	0.01203003	0.01411505	0.01387927	0.01675120	0.01366740	0.01571782
26-Nov-07	0.01162774	0.01269770	0.01234977	0.01464556	0.01239151	0.01426445
27-Nov-07	0.01945913	0.01825416	0.01662833	0.01994272	0.01285830	0.01570136
28-Nov-07	0.01328899	0.01665383	0.01511000	0.01705393	0.01342773	0.01389913
29-Nov-07	0.01632663	0.01645667	0.01584791	0.01591392	0.01298956	0.01400455
30-Nov-07	0.01167492	0.01409505	0.01370438	0.01441875	0.01245803	0.01381377
3-Dec-07	0.01156110	0.01254189	0.01227921	0.01309588	0.01153536	0.01234994
4-Dec-07	0.01595892	0.01242249	0.01270232	0.01389149	0.01124383	0.01223686
5-Dec-07	0.01353436	0.01258322	0.01234922	0.01511679	0.01190952	0.01156714
6-Dec-07	0.01149181	0.01141845	0.01127556	0.01350416	0.01152644	0.01071160
7-Dec-07	0.01149714	0.01071229	0.01058949	0.01239359	0.01086099	0.01013987
10-Dec-07	0.01371755	0.01136575	0.01150863	0.01461053	0.01072520	0.01025847
11-Dec-07	0.01154428	0.01064967	0.01074199	0.01345117	0.01032880	0.00976680
12-Dec-07	0.01171170	0.01104991	0.01064902	0.01407131	0.01016792	0.01018532
13-Dec-07	0.01249650	0.01113718	0.01078743	0.01282244	0.01019337	0.01037952
14-Dec-07	0.01612939	0.01323723	0.01271136	0.01558582	0.01197518	0.01220639
17-Dec-07	0.01214438	0.01203066	0.01169278	0.01398594	0.01116189	0.01207199
18-Dec-07	0.02251988	0.02216029	0.02053834	0.02094536	0.01573692	0.01826437
19-Dec-07	0.01317572	0.01934279	0.01776057	0.01861425	0.01454430	0.01624805
26-Dec-07	0.01223582	0.01614838	0.01514452	0.01616472	0.01305511	0.01415540
27-Dec-07	0.01735439	0.01945808	0.01823551	0.01761901	0.01475379	0.01479986
28-Dec-07	0.01250013	0.01661204	0.01572903	0.01541544	0.01328475	0.01362504

Lampiran 5. Hasil estimasi volatilitas EWMA

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODER DANA ISTIMEWA	SCHRODER DANA PRESTASI
2-Jan-08	0.01151948	0.01425432	0.01372966	0.01370378	0.01222482	0.01221950
3-Jan-08	0.01201626	0.01308235	0.01287616	0.01407043	0.01191789	0.01168329
4-Jan-08	0.01277641	0.01205760	0.01232936	0.01380218	0.01240412	0.01157634
7-Jan-08	0.01604422	0.01525491	0.01456971	0.01526423	0.01431695	0.01224490
8-Jan-08	0.01196643	0.01323619	0.01294421	0.01363553	0.01287990	0.01123158
9-Jan-08	0.01149744	0.01190768	0.01166459	0.01247660	0.01178960	0.01076059
14-Jan-08	0.01662754	0.01412296	0.01279822	0.01372707	0.01199623	0.01188989
15-Jan-08	0.01156462	0.01304666	0.01213678	0.01318917	0.01328204	0.01229496
16-Jan-08	0.02060694	0.01915462	0.01837782	0.01901928	0.01892775	0.01975025
17-Jan-08	0.03771518	0.03520716	0.03305943	0.03788224	0.02882941	0.03036457
18-Jan-08	0.01537862	0.03006032	0.02839964	0.03196088	0.02630875	0.02590845
21-Jan-08	0.01489626	0.02637393	0.02530252	0.02972415	0.02365644	0.02326403
22-Jan-08	0.03516699	0.03426133	0.03364377	0.04104692	0.03022735	0.02916652
23-Jan-08	0.05000760	0.05037408	0.04792891	0.06395559	0.04278510	0.04423246
24-Jan-08	0.04751925	0.05635421	0.05526948	0.07249461	0.04735660	0.05057837
25-Jan-08	0.01363301	0.04483992	0.04417955	0.05815985	0.04066880	0.04242838
28-Jan-08	0.02958356	0.04172777	0.04110847	0.05252971	0.03751232	0.04049198
29-Jan-08	0.01459887	0.03363267	0.03316866	0.04200197	0.03198205	0.03363667
30-Jan-08	0.01222140	0.02745075	0.02765124	0.03537436	0.02729101	0.02811962
31-Jan-08	0.01180130	0.02226538	0.02253983	0.02858432	0.02329072	0.02358377
1-Feb-08	0.01261405	0.01865100	0.01874602	0.02373134	0.02068490	0.01999640
4-Feb-08	0.01231087	0.01576323	0.01591686	0.01984212	0.01792855	0.01706003
5-Feb-08	0.01597354	0.01727152	0.01639134	0.01858721	0.01851217	0.01732467
6-Feb-08	0.01149066	0.01534988	0.01436731	0.01662743	0.01615549	0.01500651
11-Feb-08	0.02112125	0.01705568	0.01794494	0.01860172	0.01759401	0.01718167
12-Feb-08	0.01853098	0.01969682	0.01898974	0.02177262	0.01842538	0.01906654
13-Feb-08	0.01159304	0.01656437	0.01603637	0.01830242	0.01608964	0.01639498
14-Feb-08	0.01205894	0.01415640	0.01384475	0.01575462	0.01429880	0.01438691
15-Feb-08	0.01764999	0.01741445	0.01643294	0.01990133	0.01603303	0.01541443
18-Feb-08	0.01150227	0.01486562	0.01441065	0.01728471	0.01447182	0.01364914
19-Feb-08	0.01200400	0.01322704	0.01295178	0.01558028	0.01312813	0.01271104
20-Feb-08	0.01172713	0.01232980	0.01184934	0.01535490	0.01237226	0.01228221
21-Feb-08	0.01511360	0.01207647	0.01280015	0.01476649	0.01239870	0.01151366
22-Feb-08	0.01442391	0.01235563	0.01340896	0.01444535	0.01201902	0.01236734
25-Feb-08	0.01152993	0.01139446	0.01205234	0.01313863	0.01116897	0.01126884
26-Feb-08	0.01149459	0.01062169	0.01105833	0.01260468	0.01080038	0.01051022
27-Feb-08	0.01232974	0.01018019	0.01069933	0.01207784	0.01040952	0.01098928
28-Feb-08	0.01173742	0.01012729	0.01059122	0.01220965	0.01013666	0.01055502
29-Feb-08	0.01157403	0.00981394	0.01008874	0.01153226	0.00991556	0.01024984
3-Mar-08	0.01615956	0.01380944	0.01371682	0.01357276	0.01390564	0.01256100
4-Mar-08	0.02163163	0.01828956	0.01750579	0.01908806	0.01587782	0.01846142
5-Mar-08	0.01213553	0.01691243	0.01639554	0.01751526	0.01468099	0.01796868
6-Mar-08	0.01187402	0.01445994	0.01430231	0.01562855	0.01319894	0.01603882
10-Mar-08	0.01181130	0.01278305	0.01281339	0.01393304	0.01208512	0.01399591
11-Mar-08	0.03244643	0.03268966	0.02985965	0.03648529	0.02441790	0.03081473
12-Mar-08	0.01150866	0.02611525	0.02418257	0.02975438	0.02088742	0.02561251
13-Mar-08	0.01182287	0.02194814	0.02028850	0.02427502	0.01946286	0.02152979
14-Mar-08	0.03335586	0.03294828	0.03155888	0.04412738	0.02487057	0.02603803
17-Mar-08	0.02133340	0.02880332	0.02788560	0.03664184	0.02228866	0.02391039
18-Mar-08	0.02088428	0.03148270	0.02973420	0.03620647	0.02295272	0.02296815
19-Mar-08	0.01316573	0.02600636	0.02488289	0.02982393	0.02009655	0.01990200
24-Mar-08	0.01341719	0.02177660	0.02171688	0.02578677	0.01775220	0.01730184
25-Mar-08	0.01151582	0.01860853	0.01836195	0.02213085	0.01623316	0.01501120
26-Mar-08	0.02235917	0.02370957	0.02201904	0.02978288	0.01863380	0.02039575
27-Mar-08	0.01148980	0.01983513	0.01837669	0.02513145	0.01637217	0.01748865
28-Mar-08	0.01195959	0.01674193	0.01600446	0.02142893	0.01466596	0.01530680
31-Mar-08	0.01202294	0.01472777	0.01392135	0.01815381	0.01341462	0.01374259
1-Apr-08	0.01475790	0.01526351	0.01401160	0.01971927	0.01302546	0.01377287
2-Apr-08	0.02135964	0.02146789	0.01935848	0.02376365	0.01622005	0.01910157
3-Apr-08	0.02235367	0.02442715	0.02281331	0.02812526	0.01883939	0.02060468
4-Apr-08	0.03246623	0.03384270	0.03050348	0.03724080	0.02532360	0.02957312
7-Apr-08	0.01640838	0.02791547	0.02528279	0.03110807	0.02212029	0.02528664
8-Apr-08	0.01151320	0.02279190	0.02108449	0.02766055	0.01903849	0.02117976
9-Apr-08	0.01556980	0.02137552	0.02067950	0.02419533	0.01979289	0.02085806

Lampiran 5. Hasil estimasi volatilitas EWMA

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODER DANA ISTIMEWA	SCHRODER DANA PRESTASI
10-Apr-08	0.02181230	0.02553815	0.02502873	0.02757525	0.02166735	0.02339617
11-Apr-08	0.02006111	0.02402167	0.02355658	0.02807502	0.02034133	0.02407428
14-Apr-08	0.02287736	0.02643815	0.02535744	0.02733207	0.02222210	0.02489465
15-Apr-08	0.01455493	0.02364108	0.02302447	0.02479194	0.02097734	0.02232579
16-Apr-08	0.01187016	0.01975944	0.01923447	0.02095711	0.01838679	0.01935448
17-Apr-08	0.01589106	0.02054929	0.01952218	0.02132934	0.01742240	0.01807595
18-Apr-08	0.01149000	0.01720467	0.01662905	0.01802857	0.01533546	0.01573029
21-Apr-08	0.01205605	0.01482842	0.01439642	0.01559679	0.01394272	0.01400398
22-Apr-08	0.01201704	0.01305345	0.01291239	0.01384552	0.01260328	0.01345380
23-Apr-08	0.02042074	0.01540065	0.01629757	0.01594108	0.01590311	0.01905171
24-Apr-08	0.01412196	0.01438851	0.01571533	0.01562317	0.01441322	0.01632244
25-Apr-08	0.01910469	0.01974870	0.02054246	0.02201609	0.01587181	0.01872655
28-Apr-08	0.01614777	0.01788753	0.01861986	0.02252938	0.01470983	0.01827914
29-Apr-08	0.01151119	0.01539582	0.01593415	0.01887034	0.01320657	0.01615105
30-Apr-08	0.01949733	0.01896287	0.01821901	0.01803082	0.01656382	0.01768019
2-May-08	0.01154276	0.01634009	0.01588787	0.01657180	0.01469348	0.01577263
5-May-08	0.01598916	0.01653183	0.01618973	0.01461589	0.01577171	0.01651325
6-May-08	0.01552808	0.01706696	0.01700483	0.01359501	0.01601496	0.01677663
7-May-08	0.01246770	0.01473954	0.01491636	0.01278594	0.01481232	0.01464237
8-May-08	0.01157292	0.01375927	0.01354540	0.01370329	0.01334990	0.01340493
9-May-08	0.01158959	0.01250534	0.01249257	0.01260751	0.01279497	0.01229704
12-May-08	0.01210387	0.01191408	0.01172561	0.01207999	0.01263202	0.01169594
13-May-08	0.01150867	0.01095913	0.01085574	0.01185801	0.01160668	0.01082474
14-May-08	0.01445765	0.01282878	0.01235308	0.01577297	0.01202506	0.01220424
15-May-08	0.01318549	0.01564130	0.01553736	0.01505440	0.01251973	0.01280252
16-May-08	0.01177398	0.01414762	0.01387559	0.01355639	0.01160049	0.01166625
19-May-08	0.01222339	0.01281904	0.01258159	0.01410547	0.01082696	0.01093266
21-May-08	0.01821483	0.01354050	0.01425801	0.01529492	0.01156604	0.01168867
22-May-08	0.01202099	0.01306849	0.01317133	0.01480208	0.01133169	0.01204187
23-May-08	0.01239329	0.01195209	0.01219255	0.01344591	0.01067908	0.01147331
26-May-08	0.01561418	0.01399532	0.01433016	0.01617120	0.01314808	0.01354262
27-May-08	0.01766763	0.01637389	0.01576980	0.01672240	0.01573567	0.01624141
28-May-08	0.01451589	0.01515434	0.01489498	0.01465064	0.01568841	0.01638784
29-May-08	0.01462448	0.01604514	0.01639740	0.01472403	0.01678916	0.01596841
30-May-08	0.01167108	0.01578416	0.01560747	0.01372008	0.01566889	0.01496701
2-Jun-08	0.01178176	0.01373100	0.01372599	0.01277788	0.01391773	0.01323262
3-Jun-08	0.01317868	0.01351722	0.01300450	0.01285454	0.01289444	0.01268952
4-Jun-08	0.01432973	0.01607431	0.01552650	0.01678412	0.01450415	0.01282542
5-Jun-08	0.01862327	0.01707446	0.01780068	0.02024208	0.01574615	0.01547161
6-Jun-08	0.01194178	0.01526072	0.01605302	0.01859887	0.01494371	0.01409408
9-Jun-08	0.01167832	0.01335561	0.01398089	0.01676176	0.01335694	0.01256172
10-Jun-08	0.01248008	0.01216437	0.01240763	0.01467315	0.01216591	0.01142139
11-Jun-08	0.01948652	0.01603685	0.01587724	0.01889473	0.01312262	0.01714792
12-Jun-08	0.01149241	0.01384940	0.01374053	0.01702804	0.01209878	0.01542876
13-Jun-08	0.01534756	0.01451512	0.01459004	0.01838071	0.01231887	0.01375316
16-Jun-08	0.01180168	0.01319426	0.01330745	0.01778965	0.01171121	0.01354868
17-Jun-08	0.01163722	0.01190148	0.01198573	0.01572302	0.01106019	0.01248466
18-Jun-08	0.01378199	0.01188089	0.01143863	0.01426395	0.01217565	0.01187527
19-Jun-08	0.01398637	0.01110344	0.01106159	0.01397695	0.01144125	0.01227763
20-Jun-08	0.01201787	0.01084999	0.01095842	0.01272696	0.01072011	0.01233039

Lampiran 5. Hasil estimasi volatilitas EWMA

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODER DANA ISTIMEWA	SCHRODER DANA PRESTASI
23-Jun-08	0.01182316	0.01117071	0.01114577	0.01188468	0.01045607	0.01135777
24-Jun-08	0.01156236	0.01072634	0.01076896	0.01611689	0.01057026	0.01059312
25-Jun-08	0.01187040	0.01054168	0.01050734	0.01419054	0.01011618	0.01005646
26-Jun-08	0.01412288	0.01324674	0.01336243	0.01428301	0.01117188	0.01117572
27-Jun-08	0.01161527	0.01185005	0.01195960	0.01306952	0.01053721	0.01042094
30-Jun-08	0.01362160	0.01302100	0.01265076	0.01365017	0.01214049	0.01099288
1-Jul-08	0.01171948	0.01174587	0.01147245	0.01414844	0.01122314	0.01042383
2-Jul-08	0.01389807	0.01271851	0.01210914	0.01585795	0.01246317	0.01299632
3-Jul-08	0.01257023	0.01199870	0.01224693	0.01406232	0.01180234	0.01200076
4-Jul-08	0.03206972	0.02368548	0.02414378	0.02411148	0.02150997	0.02404904
7-Jul-08	0.01181821	0.02028857	0.02137905	0.02106940	0.02006501	0.02039846
8-Jul-08	0.01171154	0.01733905	0.01839342	0.01824694	0.01771631	0.01812181
9-Jul-08	0.01329943	0.01623702	0.01754032	0.01763420	0.01585467	0.01719438
10-Jul-08	0.01150103	0.01469455	0.01568610	0.01608985	0.01416202	0.01506048
11-Jul-08	0.01253933	0.01353423	0.01465990	0.01638222	0.01301822	0.01425257
14-Jul-08	0.01153577	0.01204543	0.01286970	0.01448137	0.01188876	0.01334309
15-Jul-08	0.01231627	0.01148322	0.01180713	0.01306364	0.01110633	0.01247120
16-Jul-08	0.01640864	0.01435945	0.01436383	0.01508643	0.01392911	0.01341395
17-Jul-08	0.01397037	0.01406341	0.01369153	0.01484712	0.01374170	0.01265119
18-Jul-08	0.01857164	0.01891019	0.01765568	0.01648355	0.01509293	0.01649372
21-Jul-08	0.01331464	0.01791082	0.01825563	0.01677109	0.01377782	0.01534574
22-Jul-08	0.01994370	0.02142705	0.02023827	0.01822377	0.01597458	0.01678539
23-Jul-08	0.01240726	0.01784582	0.01697229	0.01614367	0.01500596	0.01517614
24-Jul-08	0.01156775	0.01513216	0.01465649	0.01431512	0.01354654	0.01369484
25-Jul-08	0.01473525	0.01443026	0.01410724	0.01409761	0.01331309	0.01355950
28-Jul-08	0.01238104	0.01279903	0.01249580	0.01310954	0.01292807	0.01467728
29-Jul-08	0.01184011	0.01347888	0.01253624	0.01214216	0.01335174	0.01311027
31-Jul-08	0.01151012	0.01200916	0.01138438	0.01180427	0.01236283	0.01191435
1-Aug-08	0.01554192	0.01291631	0.01237693	0.01271048	0.01232073	0.01174584
4-Aug-08	0.01807574	0.01877748	0.01869116	0.02029604	0.01819739	0.01934933
5-Aug-08	0.01287152	0.01724438	0.01785338	0.01921617	0.01630661	0.01776899
6-Aug-08	0.01759396	0.01816841	0.02027011	0.02209510	0.01653420	0.01896181
7-Aug-08	0.01203138	0.01531191	0.01702072	0.01889602	0.01461442	0.01644755
8-Aug-08	0.01171755	0.01347605	0.01484263	0.01628850	0.01324230	0.01450034
11-Aug-08	0.01149513	0.01250078	0.01301901	0.01443250	0.01217210	0.01284120
12-Aug-08	0.02324458	0.01990965	0.02273838	0.02789246	0.01617757	0.01602760
13-Aug-08	0.02452865	0.02551050	0.02815353	0.02987213	0.01841836	0.02160094
14-Aug-08	0.01148979	0.02070112	0.02297362	0.02437825	0.01607949	0.01828962
15-Aug-08	0.01794718	0.02001583	0.02284181	0.02385033	0.01511060	0.01822660
19-Aug-08	0.01568989	0.01954751	0.02268121	0.02176636	0.01505138	0.01674927
20-Aug-08	0.01638155	0.01988913	0.02260005	0.02102967	0.01547639	0.01594553
21-Aug-08	0.01754096	0.01788212	0.02079774	0.02018022	0.01443716	0.01446783
22-Aug-08	0.01357256	0.01613721	0.01905215	0.01820002	0.01380678	0.01285821
25-Aug-08	0.01253092	0.01507985	0.01714368	0.01585786	0.01299961	0.01213232
26-Aug-08	0.01148985	0.01324769	0.01466110	0.01407879	0.01229439	0.01110301
27-Aug-08	0.01382347	0.01319157	0.01388941	0.01503588	0.01231315	0.01330199
28-Aug-08	0.01219653	0.01253121	0.01282725	0.01371189	0.01243820	0.01245274
29-Aug-08	0.01165449	0.01214866	0.01209435	0.01252745	0.01208042	0.01137608

Lampiran 6 Summary Model ARCH/GARCH

Summary ARCH/GARCH Model Bahana Dana Prima								
MEAN MODEL	VAR.MODEL	R2	Adj R2	F-statistic	SIC	AIC	Variabel Independen pada Mean Equation	Variabel Independen pada Variance Equation
AR(8) MA(8)	GARCH(1,1)	0.014027	0.003560	1.340118	-5.711503	-5.659081	semua koefisien signifikan	semua koefisien signifikan
AR(8)	ARCH(1)	0.000636	-0.005702	0.100380	-5.613481	-5.648429	semua koefisien signifikan	semua koefisien signifikan
AR(8) MA(8)	ARCH(1)	0.012982	0.004618	1.552043	-5.618571	-5.662256	semua koefisien signifikan	semua koefisien signifikan
AR(12) MA(12)	GARCH(1,1)	0.032220	0.021858	3.109499	-5.679366	-5.732125	semua koefisien signifikan	semua koefisien signifikan
AR(12) MA(12)	ARCH(1)	0.031090	0.022809	3.754270	-5.646107	-5.690072	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	GARCH(1,1)	0.057234	0.047118	5.65799	-5.710016	-5.762859	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	ARCH(1)	0.057997	0.049928	7.188012	-5.658031	-5.702067	semua koefisien signifikan	semua koefisien signifikan
AR(11) MA(11)	GARCH(1,1)	0.011564	0.001004	1.095047	-5.662322	-5.714996	semua koefisien signifikan	semua koefisien signifikan

Summary ARCH/GARCH Model Fortis Pesona								
MEAN MODEL	VAR.MODEL	R2	Adj R2	F-statistic	AIC	SIC	Variabel Independen pada Mean Equation	Variabel Independen pada Variance Equation
AR(8) MA(8)	ARCH(1)	0.008962	0.000564	1.067101	-5.655769	-5.699453	semua koefisien signifikan	semua koefisien signifikan
AR(8) MA(8)	GARCH(1,1)	0.011219	0.000722	1.068784	-5.701596	-5.754018	tdk semua koefisien signifikan	semua koefisien signifikan
AR(11) MA(11)	GARCH(1,1)	0.011847	0.00129	1.122185	-5.710564	-5.763237	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	ARCH(1)	0.055860	0.047774	6.907555	-5.703983	-5.748019	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	GARCH(1,1)	0.052439	0.042272	5.157784	-5.756056	-5.808899	semua koefisien signifikan	semua koefisien signifikan
AR(32) MA(32)	GARCH(1,1)	0.079467	0.06917	7.717609	-5.751938	-5.806453	semua koefisien signifikan	semua koefisien signifikan
AR(32) MA(32)	ARCH(1)	0.079532	0.071314	9.677257	-5.715342	-5.760771	semua koefisien signifikan	semua koefisien signifikan
AR(27) MA(27)	ARCH(1)	0.026373	0.017776	3.067662	-5.649877	-5.694930	semua koefisien signifikan	semua koefisien signifikan

Summary ARCH/GARCH Model Schroder Dana Istimewa								
MEAN MODEL	VAR.MODEL	R2	Adj R2	F-statistic	AIC	SIC	Variabel Independen pada Mean Equation	Variabel Independen pada Variance Equation
AR(1) MA(1)	GARCH(1,1)	0.017072	0.006791	1.660472	-5.717149	-5.768993	semua koefisien signifikan	semua koefisien signifikan
AR(11) MA(11)	GARCH(1,1)	0.007280	-0.003326	0.686416	-5.718439	-5.771112	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	GARCH(1,1)	0.070402	0.060427	7.058343	-5.773722	-5.826565	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	ARCH(1)	0.069910	0.061943	8.775471	-5.714666	-5.758702	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	M-ARCH(1,1)	0.045351	0.035108	4.427474	-5.727735	-5.780578	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	TARCH(1,1)	0.068062	0.056037	5.660001	-5.875804	-5.814154	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	ARCH(1,0,V)	0.054681	0.044539	5.391105	-5.726760	-5.779603	tdk semua koefisien signifikan	semua koefisien signifikan

Lampiran 6 Summary Model ARCH/GARCH

Summary ARCH/GARCH Model Trim Kapital								
MEAN MODEL	VAR.MODEL	R2	Adj R2	F-statistic	SIC	AIC	Variabel Independen pada Mean Equation	Variabel Independen pada Variance Equation
AR(8) MA(8)	ARCH(1,1)	0.012122	0.00375	1.44798	-5.347940	-5.391624	semua koefisien signifikan	semua koefisien signifikan
AR(10) MA(10)	GARCH(1,1)	0.011081	0.000538	1.05107	-5.418168	-5.470757	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	GARCH(1,1)	0.050002	0.039809	4.905498	-5.469074	-5.521917	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	ARCH(1,1)	0.055835	0.047748	6.904189	-5.389010	-5.433046	semua koefisien signifikan	semua koefisien signifikan
AR(17) MA(17)	ARCH(1,1)	0.014873	0.006362	1.747533	-5.345921	-5.390242	tdk semua koefisien signifikan	semua koefisien signifikan
AR(33) MA(33)	GARCH(1,1)	0.075457	0.065092	7.280049	-5.444097	-5.498703	semua koefisien signifikan	semua koefisien signifikan
AR(34) MA(34)	ARCH(1,1)	0.110147	0.102166	13.80159	-5.398175	-5.443756	semua koefisien signifikan	semua koefisien signifikan
AR(34) MA(34)	GARCH(1,1)	0.073982	0.063578	7.110478	-5.447546	-5.502244	semua koefisien signifikan	semua koefisien signifikan

Summary ARCH/GARCH Model Schroder Dana Prestasi								
MEAN MODEL	VAR.MODEL	R2	Adj R2	F-statistic	SIC	AIC	Variabel Independen pada Mean Equation	Variabel Independen pada Variance Equation
AR(8) MA(8)	GARCH(1,1)	0.011147	0.000649	1.061867	-5.781257	-5.833679	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	GARCH(1,1)	0.068722	0.058730	6.877511	-5.839293	-5.892136	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	ARCH(1,1)	0.070474	0.062513	8.851716	-5.778038	-5.822074	semua koefisien signifikan	semua koefisien signifikan
AR(33) MA(33)	GARCH(1,1)	0.085303	0.075048	8.318599	-5.809047	-5.863654	semua koefisien signifikan	semua koefisien signifikan
AR(33) MA(33)	ARCH(1,1)	0.082725	0.074517	10.07822	-5.763350	-5.808855	semua koefisien signifikan	semua koefisien signifikan
AR(34) MA(34)	ARCH(1,1)	0.084739	0.076531	10.32320	-5.766620	-5.812201	semua koefisien signifikan	semua koefisien signifikan
AR(34) MA(34)	GARCH(1,1)	0.083311	0.073012	8.088593	-5.814546	-5.869244	semua koefisien signifikan	semua koefisien signifikan
AR(32) MA(32)	ARCH(1,1)	0.078364	0.070135	9.523076	-5.782054	-5.827483	semua koefisien signifikan	semua koefisien signifikan
AR(32) MA(32)	GARCH(1,1)	0.079399	0.069101	7.710479	-5.819916	-5.874431	semua koefisien signifikan	semua koefisien signifikan
AR(27) MA(27)	ARCH(1,1)	0.033268	0.024731	3.897203	-5.732633	-5.777686	semua koefisien signifikan	semua koefisien signifikan

Summary ARCH/GARCH Model Fortis Ekuitas								
MEAN MODEL	VAR.MODEL	R2	Adj R2	F-statistic	AIC	SIC	Variabel Independen pada Mean Equation	Variabel Independen pada Variance Equation
AR(8) MA(8)	GARCH(1,1)	0.012107	0.001620	1.15443	-5.70324	-5.755661	tdk semua koefisien signifikan	semua koefisien signifikan
AR(8) MA(8)	ARCH(1,1)	0.010468	0.002082	1.248243	-5.682203	-5.725887	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	ARCH(1,1)	0.056036	0.047951	6.930555	-5.733002	-5.777038	semua koefisien signifikan	semua koefisien signifikan
AR(13) MA(13)	GARCH(1,1)	0.054085	0.043936	5.32894	-5.76067	-5.813513	semua koefisien signifikan	semua koefisien signifikan
AR(27) MA(27)	ARCH(1,1)	0.024667	0.016055	2.864158	-5.679775	-5.724828	semua koefisien signifikan	semua koefisien signifikan
AR(10) MA(10)	GARCH(1,1)	0.017775	0.007304	1.697475	-5.709593	-5.762183	semua koefisien signifikan	semua koefisien signifikan
AR(4) MA(4)	GARCH(1,1)	0.019157	0.008832	1.855457	-5.711737	-5.763827	semua koefisien signifikan	semua koefisien signifikan
AR(4) MA(4)	ARCH(1,1)	0.019630	0.011391	2.382688	-5.688848	-5.732256	semua koefisien signifikan	semua koefisien signifikan

Lampiran 7 Hasil koleogram dan tes stasioneritas residu Bahana Dana Prima

Null Hypothesis: RESID01 has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic based on SIC, MAXLAG=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-21.24741	0.0000
Test critical values: 1% level	-3.444009	
5% level	-2.867457	
10% level	-2.569984	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(RESID01)
 Method: Least Squares
 Date: 12/09/08 Time: 11:10
 Sample(adjusted): 15 485
 Included observations: 471 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.980339	0.046139	-21.24741	0.0000
C	-0.000375	0.000685	-0.546600	0.5849

R-squared	0.490468	Mean dependent var	1.94E-05
Adjusted R-squared	0.489381	S.D. dependent var	0.020805
S.E. of regression	0.014866	Akaike info criterion	-5.575186
Sum squared resid	0.103654	Schwarz criterion	-5.557544
Log likelihood	1314.956	F-statistic	451.4524
Durbin-Watson stat	2.000409	Prob(F-statistic)	0.000000

Date: 12/09/08 Time: 11:08
 Sample: 14 485
 Included observations: 472
 Q-statistic probabilities adjusted for 2 ARMA term(s)

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.017	0.017	0.1333	
		2 -0.051	-0.051	1.3694	
		3 0.019	0.020	1.5330	0.216
		4 -0.050	-0.054	2.7515	0.253
		5 0.064	0.069	4.7225	0.193
		6 -0.021	-0.030	4.9253	0.295
		7 -0.014	-0.004	5.0221	0.413
		8 -0.007	-0.015	5.0447	0.538
		9 -0.018	-0.010	5.1930	0.636
		10 0.028	0.022	5.5861	0.693
		11 0.006	0.006	5.6014	0.779
		12 -0.010	-0.007	5.6480	0.844
		13 0.039	0.039	6.3882	0.846
		14 0.012	0.013	6.4582	0.891
		15 0.042	0.043	7.3064	0.886
		16 0.009	0.005	7.3424	0.921
		17 0.051	0.061	8.5986	0.898
		18 -0.023	-0.032	8.8689	0.919
		19 0.020	0.034	9.0749	0.938
		20 -0.007	-0.019	9.1003	0.957
		21 -0.027	-0.014	9.4724	0.965
		22 0.168	0.163	23.580	0.261
		23 -0.023	-0.026	23.834	0.301
		24 0.040	0.060	24.629	0.315
		25 -0.068	-0.086	26.951	0.258
		26 -0.012	0.021	27.026	0.303
		27 0.038	-0.002	27.749	0.320
		28 -0.010	0.007	27.795	0.369
		29 -0.068	-0.073	29.515	0.336
		30 -0.037	-0.029	30.209	0.353
		31 -0.012	-0.013	30.286	0.400
		32 0.023	0.004	30.547	0.438
		33 -0.042	-0.051	31.438	0.444
		34 -0.037	-0.032	32.119	0.461
		35 -0.042	-0.059	33.002	0.467
		36 0.009	0.013	33.047	0.514

Lampiran 8 Hasil koleogram dan tes stasioneritas residu Fortis Pesona

Null Hypothesis: RESID01 has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic based on SIC, MAXLAG=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-20.26703	0.0000
Test critical values: 1% level	-3.444594	
5% level	-2.867715	
10% level	-2.570122	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(RESID01)
 Method: Least Squares
 Date: 12/09/08 Time: 11:13
 Sample(adjusted): 34 485
 Included observations: 452 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.954300	0.047086	-20.26703	0.0000
C	-0.000651	0.000676	-0.962754	0.3362
R-squared	0.477202	Mean dependent var		-6.44E-06
Adjusted R-squared	0.476040	S.D. dependent var		0.019839
S.E. of regression	0.014360	Akaike info criterion		-5.644272
Sum squared resid	0.092799	Schwarz criterion		-5.626069
Log likelihood	1277.605	F-statistic		410.7525
Durbin-Watson stat	1.990893	Prob(F-statistic)		0.000000

Date: 12/09/08 Time: 11:15
 Sample: 1 485
 Included observations: 453

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.046	0.046	0.9523	0.329
		2 -0.052	-0.055	2.2107	0.331
		3 0.034	0.039	2.7435	0.433
		4 -0.043	-0.050	3.6952	0.464
		5 -0.064	-0.055	5.4554	0.363
		6 -0.013	-0.014	5.5349	0.477
		7 0.019	0.018	5.7085	0.574
		8 -0.073	-0.075	8.1663	0.417
		9 0.017	0.023	8.3035	0.504
		10 0.043	0.028	9.1765	0.515
		11 0.031	0.035	9.6166	0.565
		12 -0.087	-0.095	13.179	0.356
		13 0.099	0.107	17.765	0.167
		14 0.024	0.003	18.026	0.206
		15 -0.004	0.024	18.033	0.261
		16 0.066	0.050	20.070	0.217
		17 -0.124	-0.132	27.361	0.053
		18 -0.061	-0.029	29.100	0.047
		19 0.031	0.034	29.563	0.058
		20 -0.005	-0.020	29.576	0.077
		21 -0.013	0.006	29.653	0.099
		22 0.005	-0.013	29.663	0.127
		23 0.004	-0.003	29.671	0.159
		24 0.018	0.016	29.824	0.191
		25 -0.010	-0.015	29.876	0.229
		26 -0.017	-0.029	30.010	0.267
		27 -0.066	-0.062	32.144	0.227
		28 -0.061	-0.036	33.949	0.203
		29 0.013	-0.021	34.032	0.238
		30 -0.016	-0.009	34.163	0.274
		31 0.008	0.025	34.197	0.317
		32 -0.001	-0.023	34.197	0.363
		33 -0.068	-0.060	36.442	0.312
		34 -0.021	-0.031	36.661	0.346
		35 0.031	0.007	37.138	0.371
		36 -0.039	-0.032	37.885	0.383

Lampiran 9 Hasil koleogram dan tes stasioneritas residu Schroder Dana Istimewa

Null Hypothesis: RESID01 has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic based on SIC, MAXLAG=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-21.25169	0.0000
Test critical values: 1% level	-3.444009	
5% level	-2.867457	
10% level	-2.569984	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(RESID01)
 Method: Least Squares
 Date: 12/09/08 Time: 11:19
 Sample(adjusted): 15 485
 Included observations: 471 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.980423	0.046134	-21.25169	0.0000
C	-0.000398	0.000654	-0.607788	0.5436
R-squared	0.490569	Mean dependent var		1.85E-05
Adjusted R-squared	0.489482	S.D. dependent var		0.019859
S.E. of regression	0.014190	Akaike info criterion		-5.668369
Sum squared resid	0.094431	Schwarz criterion		-5.650727
Log likelihood	1336.901	F-statistic		451.6342
Durbin-Watson stat	2.001176	Prob(F-statistic)		0.000000

Date: 12/09/08 Time: 11:18
 Sample: 14 485
 Included observations: 472
 Q-statistic probabilities adjusted for 2 ARMA term(s)

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
1	0.023	0.023	0.2468		
2	-0.043	-0.043	1.1205		
3	0.023	0.025	1.3736	0.241	
4	-0.055	-0.058	2.7986	0.247	
5	0.057	0.062	4.3293	0.228	
6	-0.027	-0.037	4.6903	0.321	
7	-0.001	0.010	4.6907	0.455	
8	-0.013	-0.023	4.7708	0.574	
9	-0.039	-0.029	5.4925	0.600	
10	0.016	0.009	5.6200	0.690	
11	0.016	0.018	5.7512	0.765	
12	0.022	0.021	5.9912	0.816	
13	0.032	0.030	6.4953	0.838	
14	0.008	0.012	6.5290	0.887	
15	-0.009	-0.009	6.5652	0.923	
16	0.017	0.019	6.7099	0.945	
17	0.072	0.072	9.2788	0.862	
18	-0.008	-0.013	9.3138	0.900	
19	0.073	0.083	11.976	0.801	
20	-0.004	-0.009	11.987	0.848	
21	-0.037	-0.020	12.651	0.856	
22	0.155	0.149	24.645	0.215	
23	-0.044	-0.046	25.626	0.221	
24	0.022	0.033	25.877	0.257	
25	-0.066	-0.079	28.054	0.213	
26	-0.014	0.020	28.163	0.253	
27	-0.001	-0.037	28.164	0.300	
28	-0.032	-0.006	28.685	0.326	
29	-0.038	-0.064	29.420	0.341	
30	-0.024	-0.017	29.703	0.378	
31	-0.013	-0.018	29.792	0.424	
32	0.059	0.053	31.553	0.389	
33	-0.016	-0.035	31.680	0.432	
34	-0.028	-0.030	32.072	0.463	
35	-0.021	-0.040	32.290	0.502	
36	-0.033	-0.038	32.854	0.524	

Lampiran 10 Hasil koleogram dan tes stasioneritas residu Trim Kapital

Null Hypothesis: RESID01 has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic based on SIC, MAXLAG=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-21.16884	0.0000
Test critical values: 1% level	-3.444659	
5% level	-2.867743	
10% level	-2.570138	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(RESID01)
 Method: Least Squares
 Date: 12/09/08 Time: 11:20
 Sample(adjusted): 36 485
 Included observations: 450 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-1.000072	0.047243	-21.16884	0.0000
C	-0.000132	0.000801	-0.164506	0.8694
R-squared	0.500067	Mean dependent var	7.79E-06	
Adjusted R-squared	0.498951	S.D. dependent var	0.024009	
S.E. of regression	0.016995	Akaike info criterion	-5.307416	
Sum squared resid	0.129389	Schwarz criterion	-5.289153	
Log likelihood	1196.169	F-statistic	448.1198	
Durbin-Watson stat	1.995540	Prob(F-statistic)	0.000000	

Date: 12/09/08 Time: 11:20
 Sample: 36 485
 Included observations: 451
 Q-statistic probabilities adjusted for 2 ARMA term(s)

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
1	0.025	0.025	0.2948		
2	-0.049	-0.050	1.3956		
3	-0.014	-0.012	1.4864	0.223	
4	-0.027	-0.029	1.8129	0.404	
5	0.133	0.134	9.9447	0.019	
6	-0.019	-0.030	10.119	0.038	
7	-0.039	-0.025	10.816	0.055	
8	-0.044	-0.044	11.723	0.068	
9	-0.003	0.004	11.728	0.110	
10	0.054	0.031	13.081	0.109	
11	0.021	0.023	13.285	0.150	
12	0.036	0.045	13.888	0.178	
13	-0.027	-0.018	14.232	0.220	
14	-0.012	-0.008	14.305	0.282	
15	0.024	0.010	14.567	0.335	
16	0.045	0.042	15.519	0.344	
17	0.031	0.022	15.957	0.385	
18	-0.040	-0.026	16.703	0.405	
19	0.003	0.014	16.706	0.474	
20	0.013	0.008	16.786	0.538	
21	-0.056	-0.071	18.294	0.503	
22	0.033	0.029	18.805	0.535	
23	-0.005	0.002	18.819	0.597	
24	-0.025	-0.021	19.124	0.638	
25	-0.066	-0.073	21.221	0.568	
26	-0.020	-0.005	21.416	0.614	
27	0.018	-0.003	21.567	0.661	
28	-0.016	-0.023	21.694	0.705	
29	-0.061	-0.063	23.483	0.659	
30	-0.034	-0.011	24.037	0.680	
31	0.019	0.016	24.218	0.718	
32	-0.006	-0.025	24.234	0.761	
33	-0.029	-0.029	24.638	0.784	
34	0.016	0.031	24.766	0.815	
35	0.003	0.010	24.770	0.848	
36	-0.025	-0.034	25.089	0.866	

Lampiran 11 Hasil koleogram dan tes stasioneritas residu Fortis Ekuitas

Null Hypothesis: FEKUITAS has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic based on SIC, MAXLAG=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-21.22440	0.0000
Test critical values: 1% level	-3.443635	
5% level	-2.867292	
10% level	-2.569896	

*Mackinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(FEKUITAS)
 Method: Least Squares
 Date: 12/09/08 Time: 11:22
 Sample(adjusted): 2 485
 Included observations: 484 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
FEKUITAS(-1)	-0.966053	0.045516	-21.22440	0.0000
C	0.002130	0.000672	3.168684	0.0016
R-squared	0.483096	Mean dependent var	-1.66E-05	
Adjusted R-squared	0.482024	S.D. dependent var	0.020316	
S.E. of regression	0.014622	Akaike info criterion	-5.608517	
Sum squared resid	0.103047	Schwarz criterion	-5.591235	
Log likelihood	1359.261	F-statistic	450.4751	
Durbin-Watson stat	1.994367	Prob(F-statistic)	0.000000	

Date: 12/09/08 Time: 11:21
 Sample: 14 485
 Included observations: 472
 Q-statistic probabilities adjusted for 2 ARMA term(s)

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
1	0.032	0.032	0.4995		
2	-0.072	-0.073	2.9335		
3	0.015	0.020	3.0451	0.081	
4	-0.029	-0.035	3.4367	0.179	
5	0.031	0.036	3.8994	0.273	
6	-0.025	-0.032	4.1891	0.381	
7	-0.020	-0.011	4.3721	0.497	
8	-0.016	-0.022	4.4970	0.610	
9	0.007	0.009	4.5196	0.718	
10	0.040	0.034	5.2804	0.727	
11	0.001	0.001	5.2812	0.809	
12	-0.002	0.002	5.2841	0.871	
13	0.031	0.031	5.7505	0.889	
14	0.003	0.002	5.7561	0.928	
15	0.013	0.015	5.8379	0.952	
16	0.013	0.013	5.9191	0.968	
17	0.066	0.072	8.0739	0.921	
18	-0.021	-0.026	8.2970	0.940	
19	0.022	0.037	8.5402	0.954	
20	0.001	-0.008	8.5408	0.969	
21	-0.036	-0.025	9.2002	0.970	
22	0.167	0.166	23.086	0.285	
23	-0.020	-0.034	23.276	0.329	
24	0.021	0.052	23.506	0.374	
25	-0.078	-0.097	26.545	0.276	
26	-0.005	0.023	26.557	0.326	
27	0.023	-0.012	26.833	0.364	
28	-0.012	0.005	26.909	0.414	
29	-0.052	-0.061	28.260	0.398	
30	-0.038	-0.029	29.001	0.412	
31	0.002	-0.006	29.003	0.465	
32	0.037	0.016	29.683	0.482	
33	-0.032	-0.041	30.192	0.507	
34	-0.035	-0.032	30.825	0.526	
35	-0.030	-0.041	31.272	0.553	
36	-0.017	-0.021	31.419	0.595	

Lampiran 12 Hasil koleogram dan tes stasioneritas residu Schroder Dana Prestasi Plus

Null Hypothesis: RESID01 has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic based on SIC, MAXLAG=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-20.06816	0.0000
Test critical values: 1% level	-3.444627	
5% level	-2.867729	
10% level	-2.570130	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(RESID01)
 Method: Least Squares
 Date: 12/09/08 Time: 11:23
 Sample(adjusted): 35 485
 Included observations: 451 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.945100	0.047095	-20.06816	0.0000
C	-5.46E-05	0.000652	-0.083671	0.9334
R-squared	0.472838	Mean dependent var		1.87E-05
Adjusted R-squared	0.471664	S.D. dependent var		0.019050
S.E. of regression	0.013847	Akaike info criterion		-5.717061
Sum squared resid	0.086092	Schwarz criterion		-5.698828
Log likelihood	1291.197	F-statistic		402.7312
Durbin-Watson stat	1.996925	Prob(F-statistic)		0.000000

Date: 12/09/08 Time: 11:23
 Sample: 34 485
 Included observations: 452
 Q-statistic probabilities adjusted for 2 ARMA term(s)

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
1	0.013	0.013	0.0796		
2	-0.042	-0.042	0.8868		
3	-0.020	-0.019	1.0702	0.301	
4	-0.026	-0.028	1.3893	0.499	
5	0.069	0.068	3.5710	0.312	
6	0.007	0.002	3.5908	0.464	
7	-0.005	-0.001	3.6031	0.608	
8	-0.053	-0.051	4.8829	0.559	
9	-0.041	-0.037	5.6741	0.578	
10	0.039	0.032	6.3865	0.604	
11	0.010	0.004	6.4369	0.696	
12	0.024	0.024	6.7143	0.752	
13	0.060	0.067	8.4099	0.676	
14	0.008	0.016	8.4397	0.750	
15	0.000	0.001	8.4397	0.814	
16	0.089	0.091	12.189	0.591	
17	0.035	0.030	12.762	0.621	
18	-0.011	-0.010	12.822	0.686	
19	-0.008	0.000	12.851	0.746	
20	-0.003	0.004	12.854	0.800	
21	-0.060	-0.065	14.582	0.749	
22	0.077	0.080	17.415	0.626	
23	0.013	0.004	17.498	0.681	
24	0.035	0.048	18.067	0.701	
25	-0.084	-0.081	21.454	0.553	
26	-0.034	-0.026	21.996	0.580	
27	0.034	0.013	22.567	0.603	
28	0.017	0.009	22.709	0.649	
29	-0.065	-0.097	24.760	0.588	
30	-0.015	-0.004	24.863	0.635	
31	-0.029	-0.020	25.282	0.664	
32	0.071	0.061	27.736	0.584	
33	0.014	-0.006	27.833	0.630	
34	0.008	0.019	27.862	0.676	
35	-0.002	-0.004	27.865	0.721	
36	-0.037	-0.030	28.558	0.731	

Lampiran 13 Hasil estimasi volatilitas ARCH/GARCH

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODE R DANA ISTIMEWA	SCHRODE R DANA PRESTASI
02-Jan-07	0.01248183	0.01112992	0.01097910	0.01281065	0.01098985	0.01108910
03-Jan-07	0.01506022	0.01262394	0.01314382	0.01346126	0.01206205	0.01221048
04-Jan-07	0.01155895	0.01145205	0.01180028	0.01243678	0.01133167	0.01129443
05-Jan-07	0.01179545	0.01075194	0.01128112	0.01218930	0.01089606	0.01050339
08-Jan-07	0.01151462	0.01022277	0.01053901	0.01183042	0.01035111	0.01007135
09-Jan-07	0.01371093	0.01152398	0.01229250	0.01328991	0.01175036	0.01129096
10-Jan-07	0.01882204	0.01482830	0.01581032	0.01717788	0.01448421	0.01427690
11-Jan-07	0.02908661	0.02494219	0.02624933	0.02726149	0.02159342	0.02262805
12-Jan-07	0.01309067	0.02056839	0.02157637	0.02250173	0.01876939	0.01921558
15-Jan-07	0.01573008	0.01925803	0.01934754	0.02360069	0.01764944	0.01721979
16-Jan-07	0.01865195	0.02021182	0.02158816	0.02653585	0.01892987	0.01905716
17-Jan-07	0.01436784	0.01698940	0.01849495	0.02291666	0.01659801	0.01652676
18-Jan-07	0.01151463	0.01448234	0.01563813	0.01912691	0.01465670	0.01437380
19-Jan-07	0.01174140	0.01271694	0.01365595	0.01674985	0.01337365	0.01347587
22-Jan-07	0.01152505	0.01175056	0.01217993	0.01478965	0.01250795	0.01245301
23-Jan-07	0.01565205	0.01272408	0.01283430	0.01515178	0.01229432	0.01197718
24-Jan-07	0.01224427	0.01199894	0.01235531	0.01400407	0.01206802	0.01119840
25-Jan-07	0.01238974	0.01157506	0.01160539	0.01272812	0.01126229	0.01046370
26-Jan-07	0.01715868	0.01377518	0.01441614	0.01405671	0.01262572	0.01264655
29-Jan-07	0.01288260	0.01310207	0.01348906	0.01392800	0.01218944	0.01237072
30-Jan-07	0.01157561	0.01177747	0.01204324	0.01308230	0.01128528	0.01128392
31-Jan-07	0.01152262	0.01094568	0.01105040	0.01260471	0.01059583	0.01051324
01-Feb-07	0.01345538	0.01092698	0.01108201	0.01226603	0.01057150	0.01014370
02-Feb-07	0.01149036	0.01039438	0.01040945	0.01286961	0.01012949	0.01020702
05-Feb-07	0.01155613	0.01024054	0.01001229	0.01198184	0.00985250	0.01005786
06-Feb-07	0.01253740	0.01052586	0.01025960	0.01311688	0.01016073	0.01013977
07-Feb-07	0.01193039	0.01092727	0.01028400	0.01284431	0.01052192	0.00986324
08-Feb-07	0.01150511	0.01031786	0.00996326	0.01224462	0.01005426	0.00987611
09-Feb-07	0.01299301	0.01201243	0.01108039	0.01300504	0.01133727	0.01018802
12-Feb-07	0.01260647	0.01168423	0.01080667	0.01240504	0.01129473	0.01107030
13-Feb-07	0.01149035	0.01103075	0.01033749	0.01264738	0.01080103	0.01166079
14-Feb-07	0.01211609	0.01055122	0.00992278	0.01208422	0.01053291	0.01144290
15-Feb-07	0.01448270	0.01147528	0.01066448	0.01189152	0.01028270	0.01128970
16-Feb-07	0.01618859	0.01445676	0.01557777	0.01757789	0.01281131	0.01512520
19-Feb-07	0.01153367	0.01297271	0.01364724	0.01546297	0.01173157	0.01335550
20-Feb-07	0.01174565	0.01166661	0.01216010	0.01376371	0.01091911	0.01199426
21-Feb-07	0.01164327	0.01080381	0.01128487	0.01280488	0.01032647	0.01101139
22-Feb-07	0.01271418	0.01024995	0.01121248	0.01196219	0.01000499	0.01031396
23-Feb-07	0.01204563	0.01076030	0.01079638	0.01180998	0.01005353	0.01027997
26-Feb-07	0.01412482	0.01202337	0.01250464	0.01350654	0.01057643	0.01112415
27-Feb-07	0.01207068	0.01160547	0.01193508	0.01339157	0.01066580	0.01127082
28-Feb-07	0.01443727	0.01171522	0.01233769	0.01588462	0.01079287	0.01203918
01-Mar-07	0.01402846	0.01224114	0.01374553	0.01535897	0.01114007	0.01211085
02-Mar-07	0.01163155	0.01132265	0.01227921	0.01376543	0.01048843	0.01142233
05-Mar-07	0.01171848	0.01073700	0.01129725	0.01256528	0.01013222	0.01094721
06-Mar-07	0.02284506	0.02021818	0.02277113	0.02674375	0.01738991	0.01864982
07-Mar-07	0.01643312	0.01923030	0.02104624	0.02546785	0.01664482	0.01856347
08-Mar-07	0.01162814	0.01692181	0.01784362	0.02143522	0.01482846	0.01618546
09-Mar-07	0.01484730	0.01621159	0.01669815	0.01993614	0.01414783	0.01511217
12-Mar-07	0.01161192	0.01419626	0.01481990	0.01726122	0.01297821	0.01330861
13-Mar-07	0.01585836	0.01580482	0.01467425	0.01687709	0.01376529	0.01441250
14-Mar-07	0.01150401	0.01363091	0.01286988	0.01482999	0.01245946	0.01277865
15-Mar-07	0.01760747	0.01707499	0.01551143	0.01784966	0.01491108	0.01563301
16-Mar-07	0.01200902	0.01524371	0.01407290	0.01602495	0.01345343	0.01370994
20-Mar-07	0.01151568	0.01325976	0.01254761	0.01419469	0.01235906	0.01228143
21-Mar-07	0.01149333	0.01195566	0.01139784	0.01458794	0.01187220	0.01150602
22-Mar-07	0.01168810	0.01104269	0.01077485	0.01320210	0.01121041	0.01104454
23-Mar-07	0.01337809	0.01223069	0.01122889	0.01473817	0.01192420	0.01265950
26-Mar-07	0.01254801	0.01125976	0.01058724	0.01411791	0.01108546	0.01155205
27-Mar-07	0.01169086	0.01056783	0.01011635	0.01288016	0.01051075	0.01106420

Lampiran 13 Hasil estimasi volatilitas ARCH/GARCH

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODE R DANA ISTIMEWA	SCHRODE R DANA PRESTASI PLUS
28-Mar-07	0.01149251	0.01021024	0.00979283	0.01205030	0.01002181	0.01042928
29-Mar-07	0.01459615	0.01323148	0.01220821	0.01611078	0.01170263	0.01134774
30-Mar-07	0.01183422	0.01412165	0.01199277	0.01429414	0.01192479	0.01084245
2-Apr-07	0.01286678	0.01299236	0.01148150	0.01354090	0.01107842	0.01018583
3-Apr-07	0.01163148	0.01351855	0.01162155	0.01362779	0.01117546	0.01015991
4-Apr-07	0.01988226	0.01858103	0.01543264	0.01898171	0.01542522	0.01480148
5-Apr-07	0.01321382	0.01642640	0.01417099	0.01895730	0.01416815	0.01411391
9-Apr-07	0.01521946	0.01756405	0.01578602	0.01896250	0.01543099	0.01491817
10-Apr-07	0.01213629	0.01556663	0.01393789	0.01671031	0.01405400	0.01343189
11-Apr-07	0.01163304	0.01348255	0.01249117	0.01537388	0.01267894	0.01233238
12-Apr-07	0.01185334	0.01211622	0.01144335	0.01368954	0.01165246	0.01137785
13-Apr-07	0.01148979	0.01120370	0.01066454	0.01259933	0.01097852	0.01059350
16-Apr-07	0.01155580	0.01053444	0.01025755	0.01178617	0.01057441	0.01005199
17-Apr-07	0.01345762	0.01212947	0.01073695	0.01175305	0.01097225	0.01028962
18-Apr-07	0.01151835	0.011110142	0.01026923	0.01126210	0.01038991	0.01008910
19-Apr-07	0.01220037	0.01209095	0.01036412	0.01214301	0.01100696	0.01012052
20-Apr-07	0.01926323	0.01578646	0.01594364	0.01822658	0.01404645	0.01391902
23-Apr-07	0.01617571	0.01791419	0.01691287	0.01885222	0.01652946	0.01564203
24-Apr-07	0.01240115	0.01541627	0.01469472	0.01744356	0.01464635	0.01377759
25-Apr-07	0.01167171	0.01385436	0.01342646	0.01634378	0.01382988	0.01255384
26-Apr-07	0.01325808	0.01234859	0.01398380	0.01444307	0.01304451	0.01159446
27-Apr-07	0.01175390	0.01239765	0.01290932	0.01712759	0.01245554	0.01165198
30-Apr-07	0.01241292	0.01137715	0.01176997	0.01510245	0.01147590	0.01079499
1-May-07	0.01607295	0.01329428	0.01172525	0.01638638	0.01305695	0.01170410
2-May-07	0.01149634	0.01188610	0.01084155	0.01493310	0.01204466	0.01081835
3-May-07	0.01154369	0.01094569	0.01027851	0.01338859	0.01123858	0.01015951
4-May-07	0.01150383	0.01052824	0.01008824	0.01243969	0.01076858	0.00983534
7-May-07	0.01195589	0.01011339	0.00987516	0.01253956	0.01043025	0.00955946
8-May-07	0.01164521	0.01034220	0.01048427	0.01193230	0.01013616	0.00928533
9-May-07	0.01235204	0.01141733	0.01103674	0.01137872	0.01052394	0.00959301
10-May-07	0.01207098	0.01091218	0.01045595	0.01115835	0.01013205	0.00989527
11-May-07	0.01157898	0.01062311	0.01002247	0.01089952	0.01012240	0.00961426
14-May-07	0.01427261	0.01274599	0.01302814	0.01352975	0.01166863	0.01067949
15-May-07	0.01468867	0.01258622	0.01372624	0.01544603	0.01221688	0.01048566
16-May-07	0.01149414	0.01191741	0.01238103	0.01388879	0.01128117	0.00992895
21-May-07	0.01272174	0.01203441	0.01241665	0.01349704	0.01266086	0.01091027
22-May-07	0.01266701	0.01158543	0.01198565	0.01300508	0.01196697	0.01022730
23-May-07	0.01159945	0.01097882	0.01120039	0.01206160	0.01112748	0.00978592
24-May-07	0.01244295	0.01079572	0.01183600	0.01172229	0.01108439	0.01082878
25-May-07	0.01760487	0.01616629	0.01302422	0.01627966	0.01330755	0.01209242
28-May-07	0.01262268	0.01612746	0.01268519	0.01505253	0.01428268	0.01365602
29-May-07	0.01250457	0.01388623	0.01160701	0.01574701	0.01316263	0.01309864
30-May-07	0.01149879	0.01253503	0.01077745	0.01426294	0.01218244	0.01204372
31-May-07	0.01197112	0.01150558	0.01040714	0.01382166	0.01163609	0.01169480
4-Jun-07	0.01392788	0.01339652	0.01114801	0.01432807	0.01160307	0.01165377
5-Jun-07	0.01389571	0.01555029	0.01341395	0.01605232	0.01273951	0.01254888
6-Jun-07	0.01330985	0.01474939	0.01338300	0.01570757	0.01260365	0.01268040
7-Jun-07	0.01149000	0.01296969	0.01205839	0.01652561	0.01161295	0.01150550
8-Jun-07	0.01273288	0.01252929	0.01240678	0.01576349	0.01125684	0.01121832
11-Jun-07	0.01693073	0.01586239	0.01463453	0.01865548	0.01527437	0.01503023
12-Jun-07	0.01456951	0.01540734	0.01405713	0.01666192	0.01636949	0.01548632
13-Jun-07	0.01194350	0.01341797	0.01253335	0.01486493	0.01505476	0.01419600
14-Jun-07	0.01409288	0.01319703	0.01302332	0.01543509	0.01435424	0.01316378
15-Jun-07	0.01274574	0.01265680	0.01223166	0.01371837	0.01398026	0.01316770
18-Jun-07	0.01223574	0.01168889	0.01148102	0.01309424	0.01279135	0.01205832
19-Jun-07	0.01225345	0.01081128	0.01114044	0.01364820	0.01178367	0.01112483
20-Jun-07	0.01193443	0.01119753	0.01100534	0.01439763	0.01117633	0.01095154
21-Jun-07	0.01204091	0.01191931	0.01113023	0.01375282	0.01109169	0.01084734
22-Jun-07	0.01227673	0.01282249	0.01165359	0.01358897	0.01175231	0.01154597
25-Jun-07	0.01156896	0.01157627	0.01079002	0.01244421	0.01095252	0.01067452

Lampiran 13 Hasil estimasi volatilitas ARCH/GARCH

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODER DANA ISTIMEWA	SCHRODER DANA PRESTASI PLUS
26-Jun-07	0.01151614	0.01074673	0.01029214	0.01167759	0.01035032	0.01005897
27-Jun-07	0.01157700	0.01044246	0.00993703	0.01138880	0.00993009	0.00968518
28-Jun-07	0.01527015	0.01169712	0.01117132	0.01293500	0.01054334	0.01070831
29-Jun-07	0.01210045	0.01160121	0.01114057	0.01204181	0.01094680	0.01023568
2-Jul-07	0.01506593	0.01354904	0.01218361	0.01350192	0.01129006	0.01122131
3-Jul-07	0.01383754	0.01426229	0.01301039	0.01494851	0.01209742	0.01228995
4-Jul-07	0.01169559	0.01268726	0.01186624	0.01348147	0.01187371	0.01165765
5-Jul-07	0.01149214	0.01172736	0.01115615	0.01239115	0.01103721	0.01075415
6-Jul-07	0.01213762	0.01264547	0.01136275	0.01239618	0.01113641	0.01076358
9-Jul-07	0.01343778	0.01177602	0.01102774	0.01186353	0.01048795	0.01014609
10-Jul-07	0.01898492	0.01491196	0.01338132	0.01456650	0.01258228	0.01300177
11-Jul-07	0.01149585	0.01305706	0.01200207	0.01311051	0.01171356	0.01201226
12-Jul-07	0.01370452	0.01308004	0.01221715	0.01271619	0.01178950	0.01151832
13-Jul-07	0.01185640	0.01207993	0.01136118	0.01193087	0.01103877	0.01067534
16-Jul-07	0.01154148	0.01114079	0.01087061	0.01170505	0.01059332	0.01032678
17-Jul-07	0.01324379	0.01217578	0.01186955	0.01232042	0.01143198	0.01044960
18-Jul-07	0.01199134	0.01199362	0.01133147	0.01232605	0.01121722	0.00991680
19-Jul-07	0.01152038	0.01119895	0.01067533	0.01162831	0.01059860	0.00958816
20-Jul-07	0.01706949	0.01386751	0.01270298	0.01379811	0.01258378	0.01193096
23-Jul-07	0.01480655	0.01433022	0.01353163	0.01614800	0.01405142	0.01266935
24-Jul-07	0.01333543	0.01369269	0.01368674	0.01544884	0.01339753	0.01164187
25-Jul-07	0.01165109	0.01232258	0.01228413	0.01409485	0.01248050	0.01089655
26-Jul-07	0.01262213	0.01175507	0.01136933	0.01374848	0.01169958	0.01113953
27-Jul-07	0.01374442	0.01190190	0.01326242	0.01771114	0.01243627	0.01166940
30-Jul-07	0.02084385	0.01913770	0.01747898	0.02257929	0.01845327	0.01807474
31-Jul-07	0.01204749	0.01611133	0.01490165	0.01888329	0.01615121	0.01558519
1-Aug-07	0.01381310	0.01590153	0.01400787	0.01883828	0.01659773	0.01671413
2-Aug-07	0.03032056	0.02437249	0.02241188	0.03185268	0.02257179	0.02239727
3-Aug-07	0.01151265	0.01992583	0.01866757	0.02587399	0.01957551	0.01892561
6-Aug-07	0.01198347	0.01665868	0.01609117	0.02133823	0.01707940	0.01621119
7-Aug-07	0.02439301	0.02249404	0.01911014	0.02579157	0.02231938	0.02148544
8-Aug-07	0.01430626	0.01937926	0.01697427	0.02221330	0.01954562	0.01902368
9-Aug-07	0.02268122	0.02342465	0.02196997	0.02809557	0.02232769	0.02233401
10-Aug-07	0.01308826	0.02022769	0.01918136	0.02341946	0.02030096	0.01954465
13-Aug-07	0.01473772	0.01896916	0.01817733	0.02210707	0.01956271	0.01872439
14-Aug-07	0.01154245	0.01607247	0.01540167	0.01853051	0.01698452	0.01605576
15-Aug-07	0.01882506	0.01766935	0.01716472	0.02183318	0.01821157	0.01698695
16-Aug-07	0.04313895	0.03669271	0.03242370	0.03949525	0.03222464	0.03282970
20-Aug-07	0.03712160	0.04576578	0.04006618	0.04754534	0.03767142	0.03632524
21-Aug-07	0.03884780	0.05102256	0.04470838	0.05221323	0.04168681	0.04078682
22-Aug-07	0.01880734	0.04185704	0.03752178	0.04590433	0.03623969	0.03510476
23-Aug-07	0.02167323	0.03751292	0.03352096	0.04229163	0.03337247	0.03237456
24-Aug-07	0.01789018	0.03319654	0.02941509	0.03692601	0.03092061	0.02835833
27-Aug-07	0.01161920	0.02651778	0.02384284	0.02977942	0.02627270	0.02390223
28-Aug-07	0.01459514	0.02221287	0.02074364	0.02607744	0.02369571	0.02187590
29-Aug-07	0.01216990	0.01918089	0.01789713	0.02174871	0.02052338	0.01887307
30-Aug-07	0.01389751	0.01657382	0.01587183	0.01874292	0.01811524	0.01730995
31-Aug-07	0.01208661	0.01441883	0.01398801	0.01611322	0.01615087	0.01518059
3-Sep-07	0.01614796	0.01630517	0.01599125	0.01926854	0.01668278	0.01600976
4-Sep-07	0.01161611	0.01444714	0.01384361	0.01655822	0.01521632	0.01404434
5-Sep-07	0.01175994	0.01268847	0.01240184	0.01476050	0.01356628	0.01253642
6-Sep-07	0.01149191	0.01229440	0.01184646	0.01334364	0.01265843	0.01142488
7-Sep-07	0.01170129	0.01126304	0.01096721	0.01333971	0.01169961	0.01058903
10-Sep-07	0.01170962	0.01065893	0.01045702	0.01295674	0.01106392	0.01013184
11-Sep-07	0.01409633	0.01359454	0.01253013	0.01437666	0.01319318	0.01251302
12-Sep-07	0.01171284	0.01232598	0.01161784	0.01303929	0.01244118	0.01166983
13-Sep-07	0.01178418	0.01131877	0.01119717	0.01309354	0.01622646	0.01080531
14-Sep-07	0.01169006	0.01073114	0.01056849	0.01230694	0.01704333	0.01019756
17-Sep-07	0.01160680	0.01043189	0.01010771	0.01169935	0.01499674	0.00975907
18-Sep-07	0.01156023	0.01044832	0.01004132	0.01119019	0.01352717	0.00945963

Lampiran 13 Hasil estimasi volatilitas ARCH/GARCH

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODE R DANA ISTIMEWA	SCHRODE R DANA PRESTASI PLUS
19-Sep-07	0.01212613	0.01070218	0.01021516	0.01287494	0.01247355	0.00937793
20-Sep-07	0.02276543	0.01857606	0.01737511	0.01596798	0.01780607	0.01651523
21-Sep-07	0.01165024	0.01611487	0.01524106	0.01446575	0.01599265	0.01446942
24-Sep-07	0.01424815	0.01590440	0.01494495	0.01649326	0.01491797	0.01312910
25-Sep-07	0.01183766	0.01373463	0.01307959	0.01487700	0.01347939	0.01212843
26-Sep-07	0.01318900	0.01340670	0.01252825	0.01553008	0.01297293	0.01218082
27-Sep-07	0.01209186	0.01251583	0.01199478	0.01562430	0.01263757	0.01166156
28-Sep-07	0.01168037	0.01212458	0.01190237	0.01432058	0.01192221	0.01082840
1-Oct-07	0.01238463	0.01165346	0.01140295	0.01438818	0.01170422	0.01190478
2-Oct-07	0.01453439	0.01274825	0.01136326	0.01369427	0.01405004	0.01276924
3-Oct-07	0.01925668	0.01661378	0.01441603	0.01442444	0.01664292	0.01438494
4-Oct-07	0.01310761	0.01462359	0.01309602	0.01390496	0.01510670	0.01361376
5-Oct-07	0.01252568	0.01384510	0.01272885	0.01285702	0.01417288	0.01343117
8-Oct-07	0.01194237	0.01318464	0.01196618	0.01510186	0.01321893	0.01232351
9-Oct-07	0.01270785	0.01299851	0.01181292	0.01371911	0.01275898	0.01270664
10-Oct-07	0.01331830	0.01354237	0.01233225	0.01562843	0.01241101	0.01200157
11-Oct-07	0.01411801	0.01540532	0.01394442	0.01806261	0.01377245	0.01399907
17-Oct-07	0.01582646	0.01684799	0.01624280	0.01828450	0.01528968	0.01532608
18-Oct-07	0.01160800	0.01461189	0.01406408	0.01744810	0.01433173	0.01369717
19-Oct-07	0.01377140	0.01368780	0.01342982	0.01644120	0.01446133	0.01394004
22-Oct-07	0.01845069	0.01783563	0.01741642	0.02092044	0.01721787	0.01586563
23-Oct-07	0.02984347	0.03033973	0.02917725	0.03387250	0.02607420	0.02301472
24-Oct-07	0.02689682	0.03143553	0.03048962	0.03725678	0.02633475	0.02493666
25-Oct-07	0.01417261	0.02638607	0.02621075	0.03106101	0.02340206	0.02172881
26-Oct-07	0.02063579	0.02744979	0.02595221	0.02976526	0.02315849	0.02251530
29-Oct-07	0.01249663	0.02239047	0.02128408	0.02429733	0.02000707	0.01933797
30-Oct-07	0.01433241	0.02036448	0.01886121	0.02307984	0.01990471	0.01935532
31-Oct-07	0.01193589	0.01693829	0.01613144	0.01926434	0.01725874	0.01659419
1-Nov-07	0.01239658	0.01496435	0.01404060	0.01660574	0.01552612	0.01486215
2-Nov-07	0.01650059	0.01616184	0.01510113	0.01840902	0.01602765	0.01554551
5-Nov-07	0.01186493	0.01404337	0.01363839	0.01591117	0.01475313	0.01406035
6-Nov-07	0.02112637	0.01665458	0.01682464	0.02277731	0.01614749	0.01630898
7-Nov-07	0.01235941	0.01506819	0.01552866	0.02024532	0.01483074	0.01484803
8-Nov-07	0.01205232	0.01612660	0.01489353	0.01817667	0.01404216	0.01326501
9-Nov-07	0.01644188	0.01404769	0.01383842	0.01569670	0.01361950	0.01362881
12-Nov-07	0.01174238	0.01379716	0.01280437	0.01622849	0.01299660	0.01256868
13-Nov-07	0.01566531	0.01354617	0.01287514	0.01499985	0.01351018	0.01442568
14-Nov-07	0.01614481	0.01741522	0.01574814	0.01617933	0.01238915	0.01308138
15-Nov-07	0.01533661	0.01674446	0.01665257	0.01735198	0.01299504	0.01357995
16-Nov-07	0.01253664	0.01453907	0.01542826	0.01518154	0.01189708	0.01229697
19-Nov-07	0.01581608	0.01510585	0.01633932	0.01498127	0.01379893	0.01430560
20-Nov-07	0.01527868	0.01444558	0.01510330	0.01517310	0.01299886	0.01387864
21-Nov-07	0.01332936	0.01344911	0.01355514	0.01371355	0.01344162	0.01345004
22-Nov-07	0.01636119	0.01648592	0.01578812	0.01938570	0.01490545	0.01827471
23-Nov-07	0.01203003	0.01411505	0.01387927	0.01675120	0.01366740	0.01571782
26-Nov-07	0.01162774	0.01269770	0.01234977	0.01464556	0.01239151	0.01426445
27-Nov-07	0.01945913	0.01825416	0.01662833	0.01994272	0.01285830	0.01570136
28-Nov-07	0.01328899	0.01665383	0.01511000	0.01705393	0.01342773	0.01389913
29-Nov-07	0.01632663	0.01645667	0.01584791	0.01591392	0.01298956	0.01400455
30-Nov-07	0.01167492	0.01409505	0.01370438	0.01441875	0.01245803	0.01381377
3-Dec-07	0.01156110	0.01254189	0.01227921	0.01309588	0.01153536	0.01234994
4-Dec-07	0.01595892	0.01242249	0.01270232	0.01389149	0.01124383	0.01223686
5-Dec-07	0.01353436	0.01258322	0.01234922	0.01511679	0.01190952	0.01156714
6-Dec-07	0.01149181	0.01141845	0.01127556	0.01350416	0.01152644	0.01071160
7-Dec-07	0.01149714	0.01071229	0.01058949	0.01239359	0.01086099	0.01013987
10-Dec-07	0.01371755	0.01136575	0.01150863	0.01461053	0.01072520	0.01025847
11-Dec-07	0.01154428	0.01064967	0.01074199	0.01345117	0.01032880	0.00976680
12-Dec-07	0.01171170	0.01104991	0.01064902	0.01407131	0.01016792	0.01018532
13-Dec-07	0.01249650	0.01113718	0.01078743	0.01282244	0.01019337	0.01037952
14-Dec-07	0.01612939	0.01323723	0.01271136	0.01558582	0.01197518	0.01220639
17-Dec-07	0.01214438	0.01203066	0.01169278	0.01398594	0.01116189	0.01207199
18-Dec-07	0.02251988	0.02216029	0.02053834	0.02094536	0.01573692	0.01826437
19-Dec-07	0.01317572	0.01934279	0.01776057	0.01861425	0.01454430	0.01624805
26-Dec-07	0.01223582	0.01614838	0.01514452	0.01616472	0.01305511	0.01415540
27-Dec-07	0.01735439	0.01945808	0.01823551	0.01761901	0.01475379	0.01479986
28-Dec-07	0.01250013	0.01661204	0.01572903	0.01541544	0.01328475	0.01362504

Lampiran 13 Hasil estimasi volatilitas ARCH/GARCH

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODE R DANA ISTIMEWA	SCHRODE R DANA PRESTASI PLUS
2-Jan-08	0.01151948	0.01425432	0.01372966	0.01370378	0.01222482	0.01221950
3-Jan-08	0.01201626	0.01308235	0.01287616	0.01407043	0.01191789	0.01168329
4-Jan-08	0.01277641	0.01205760	0.01232936	0.01380218	0.01240412	0.01157634
7-Jan-08	0.01604422	0.01525491	0.01456971	0.01526423	0.01431695	0.01224490
8-Jan-08	0.01196643	0.01323619	0.01294421	0.01363553	0.01287990	0.01123158
9-Jan-08	0.01149744	0.01190768	0.01166459	0.01247660	0.01178960	0.01076059
14-Jan-08	0.01662754	0.01412296	0.01279822	0.01372707	0.01199623	0.01189899
15-Jan-08	0.01156462	0.01304666	0.01213678	0.01318917	0.01328204	0.01229496
16-Jan-08	0.02060694	0.01915462	0.01837782	0.01901928	0.01892775	0.01975025
17-Jan-08	0.03771518	0.03520716	0.03305943	0.03788224	0.02882941	0.03036457
18-Jan-08	0.01537862	0.03006032	0.02839964	0.03196088	0.02630875	0.02590845
21-Jan-08	0.01489626	0.02637393	0.02530252	0.02972415	0.02365644	0.02326403
22-Jan-08	0.03516699	0.03426133	0.03364377	0.04104692	0.03022735	0.02916652
23-Jan-08	0.05000760	0.05037408	0.04792891	0.06395559	0.04278510	0.04423246
24-Jan-08	0.04751925	0.05635421	0.05526948	0.07249461	0.04735660	0.05057837
25-Jan-08	0.01363301	0.04483992	0.04417955	0.05815985	0.04066880	0.04242838
28-Jan-08	0.02958356	0.04172777	0.04110847	0.05252971	0.03751232	0.04049198
29-Jan-08	0.01459887	0.03363267	0.03316866	0.04200197	0.03198205	0.03363667
30-Jan-08	0.01222140	0.02745075	0.02765124	0.03537436	0.02729101	0.02811962
31-Jan-08	0.01180130	0.02226538	0.02253983	0.02858432	0.02329072	0.02358377
1-Feb-08	0.01261405	0.01865100	0.01874602	0.02373134	0.02068490	0.01999640
4-Feb-08	0.01231087	0.01576323	0.01591686	0.01984212	0.01792855	0.01706003
5-Feb-08	0.01597354	0.01727152	0.01639134	0.01858721	0.01851217	0.01732467
6-Feb-08	0.01149066	0.01534988	0.01436731	0.01662743	0.01615549	0.01500651
11-Feb-08	0.02112125	0.01705568	0.01794494	0.01860172	0.01759401	0.01718167
12-Feb-08	0.01853098	0.01969682	0.01898974	0.02177262	0.01842538	0.01906654
13-Feb-08	0.01159304	0.01656437	0.01603637	0.01830242	0.01608964	0.01639498
14-Feb-08	0.01205894	0.01415640	0.01384475	0.01575462	0.01429880	0.01438691
15-Feb-08	0.01764999	0.01741445	0.01643294	0.01990133	0.01603303	0.01541443
18-Feb-08	0.01150227	0.01486562	0.01441065	0.01728471	0.01447182	0.01364914
19-Feb-08	0.01200400	0.01322704	0.01295178	0.01558028	0.01312813	0.01271104
20-Feb-08	0.01172713	0.01232980	0.01184934	0.01535490	0.01237226	0.01228221
21-Feb-08	0.01511360	0.01207647	0.01280015	0.01476649	0.01239870	0.01151366
22-Feb-08	0.01442391	0.01235563	0.01340896	0.01444535	0.01201902	0.01236734
25-Feb-08	0.01152993	0.01139446	0.01205234	0.01313863	0.01116897	0.01126884
26-Feb-08	0.01149459	0.01062169	0.01105833	0.01260468	0.01080038	0.01051022
27-Feb-08	0.01232974	0.01018019	0.01069933	0.01207784	0.01040952	0.01098928
28-Feb-08	0.01173742	0.01012729	0.01059122	0.01220965	0.01013666	0.01055502
29-Feb-08	0.01157403	0.00981394	0.01008874	0.01153226	0.00991556	0.01024984
3-Mar-08	0.01615956	0.01380944	0.01371682	0.01357276	0.01390564	0.01256100
4-Mar-08	0.02163163	0.01828956	0.01750579	0.01908806	0.01587782	0.01846142
5-Mar-08	0.01213553	0.01691243	0.01639554	0.01751526	0.01468099	0.01796868
6-Mar-08	0.01187402	0.01445994	0.01430231	0.01562855	0.01319894	0.01603882
10-Mar-08	0.01181130	0.01278305	0.01281339	0.01393304	0.01208512	0.01399591
11-Mar-08	0.03244643	0.03268966	0.02985965	0.03648529	0.02441790	0.03081473
12-Mar-08	0.01150866	0.02611525	0.02418257	0.02975438	0.02088742	0.02561251
13-Mar-08	0.01182287	0.02194814	0.02028850	0.02427502	0.01946286	0.02152979
14-Mar-08	0.03335586	0.03294828	0.03155888	0.04412738	0.02487057	0.02603803
17-Mar-08	0.02133340	0.02880332	0.02788560	0.03664184	0.02228866	0.02391039
18-Mar-08	0.02088428	0.03148270	0.02973420	0.03620647	0.02295272	0.02296815
19-Mar-08	0.01316573	0.02600636	0.02488289	0.02982393	0.02009655	0.01990200
24-Mar-08	0.01341719	0.02177660	0.02171688	0.02578677	0.01775220	0.01730184
25-Mar-08	0.01151582	0.01860853	0.01836195	0.02213085	0.01623316	0.01501120
26-Mar-08	0.02235917	0.02370957	0.02201904	0.02978288	0.01863380	0.02039575
27-Mar-08	0.01148980	0.01983513	0.01837669	0.02513145	0.01637217	0.01748865
28-Mar-08	0.01195959	0.01674193	0.01600446	0.02142893	0.01466596	0.01530680
31-Mar-08	0.01202294	0.01472777	0.01392135	0.01815381	0.01341462	0.01374259
1-Apr-08	0.01475790	0.01526351	0.01401160	0.01971927	0.01302546	0.01377287
2-Apr-08	0.02135964	0.02146789	0.01935848	0.02376365	0.01622005	0.01910157
3-Apr-08	0.02235367	0.02442715	0.02281331	0.02812526	0.01883939	0.02060468
4-Apr-08	0.03246623	0.03384270	0.03050348	0.03724080	0.02532360	0.02957312
7-Apr-08	0.01640838	0.02791547	0.02528279	0.03110807	0.02212029	0.02528664
8-Apr-08	0.01151320	0.02279190	0.02108449	0.02766055	0.01903849	0.02117976
9-Apr-08	0.01556980	0.02137552	0.02067950	0.02419533	0.01979289	0.02085806

Lampiran 13 Hasil estimasi volatilitas ARCH/GARCH

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODER DANA ISTIMEWA	SCHRODER DANA PRESTASI PLUS
10-Apr-08	0.02181230	0.02553815	0.02502873	0.02757525	0.02166735	0.02339617
11-Apr-08	0.02006111	0.02402167	0.02355658	0.02807502	0.02034133	0.02407428
14-Apr-08	0.02287736	0.02643815	0.02535744	0.02733207	0.02222210	0.02489465
15-Apr-08	0.01455493	0.02364108	0.02302447	0.02479194	0.02097734	0.02232579
16-Apr-08	0.01187016	0.01975944	0.01923447	0.02095711	0.01838679	0.01935448
17-Apr-08	0.01589106	0.02054929	0.01952218	0.02132934	0.01742240	0.01807595
18-Apr-08	0.01149000	0.01720467	0.01662905	0.01802857	0.01533546	0.01573029
21-Apr-08	0.01205605	0.01482842	0.01439642	0.01559679	0.01394272	0.01400398
22-Apr-08	0.01201704	0.01305345	0.01291239	0.01384552	0.01260328	0.01345380
23-Apr-08	0.02042074	0.01540065	0.01629757	0.01594108	0.01590311	0.01905171
24-Apr-08	0.01412196	0.01438851	0.01571533	0.01562317	0.01441322	0.01632244
25-Apr-08	0.01910469	0.01974870	0.02054246	0.02201609	0.01587181	0.01872655
28-Apr-08	0.01614777	0.01788753	0.01861986	0.02252938	0.01470983	0.01827914
29-Apr-08	0.01151119	0.01539582	0.01593415	0.01887034	0.01320657	0.01615105
30-Apr-08	0.01949733	0.01896287	0.01821901	0.01803082	0.01656382	0.01768019
2-May-08	0.01154276	0.01634009	0.01588787	0.01657180	0.01469348	0.01577263
5-May-08	0.01598916	0.01653183	0.01618973	0.01461589	0.01577171	0.01651325
6-May-08	0.01552808	0.01706696	0.01700483	0.01359501	0.01601496	0.01677663
7-May-08	0.01246770	0.01473954	0.01491636	0.01278594	0.01481232	0.01464237
8-May-08	0.01157292	0.01375927	0.01354540	0.01370329	0.01334990	0.01340493
9-May-08	0.01158959	0.01250534	0.01249257	0.01260751	0.01279497	0.01229704
12-May-08	0.01210387	0.01191408	0.01172561	0.01207999	0.01263202	0.01169594
13-May-08	0.01150867	0.01095913	0.01085574	0.01185801	0.01160668	0.01082474
14-May-08	0.01445765	0.01282878	0.01235308	0.01577297	0.01202506	0.01220424
15-May-08	0.01318549	0.01564130	0.01553736	0.01505440	0.01251973	0.01280252
16-May-08	0.01177398	0.01414762	0.01387559	0.01355639	0.01160049	0.01166625
19-May-08	0.01222339	0.01281904	0.01258159	0.01410547	0.01082696	0.01093266
21-May-08	0.01821483	0.01354050	0.01425801	0.01529492	0.01156604	0.01168867
22-May-08	0.01202099	0.01306849	0.01317133	0.01480208	0.01133169	0.01204187
23-May-08	0.01239329	0.01195209	0.01219255	0.01344591	0.01067908	0.01147331
26-May-08	0.01561418	0.01399532	0.01433016	0.01617120	0.01314808	0.01354262
27-May-08	0.01766763	0.01637389	0.01576980	0.01672240	0.01573567	0.01624141
28-May-08	0.01451589	0.01515434	0.01489498	0.01465064	0.01568841	0.01638784
29-May-08	0.01462448	0.01604514	0.01639740	0.01472403	0.01678916	0.01596841
30-May-08	0.01167108	0.01578416	0.01560747	0.01372008	0.01566889	0.01496701
2-Jun-08	0.01178176	0.01373100	0.01372599	0.01277788	0.01391773	0.01323262
3-Jun-08	0.01317868	0.01351722	0.01300450	0.01285454	0.01289444	0.01268952
4-Jun-08	0.01432973	0.01607431	0.01552650	0.01678412	0.01450415	0.01282542
5-Jun-08	0.01862327	0.01707446	0.01780068	0.02024208	0.01574615	0.01547161
6-Jun-08	0.01194178	0.01526072	0.01605302	0.01859887	0.01494371	0.01409408
9-Jun-08	0.01167832	0.01335561	0.01398089	0.01676176	0.01335694	0.01256172
10-Jun-08	0.01248008	0.01216437	0.01240763	0.01467315	0.01216591	0.01142139
11-Jun-08	0.01948652	0.01603685	0.01587724	0.01889473	0.01312262	0.01714792
12-Jun-08	0.01149241	0.01384940	0.01374053	0.01702804	0.01209878	0.01542876
13-Jun-08	0.01534756	0.01451512	0.01459004	0.01838071	0.01231887	0.01375316
16-Jun-08	0.01180168	0.01319426	0.01330745	0.01778965	0.01171121	0.01354868
17-Jun-08	0.01163722	0.01190148	0.01198573	0.01572302	0.01106019	0.01248466
18-Jun-08	0.01378199	0.01188089	0.01143863	0.01426395	0.01217565	0.01187527
19-Jun-08	0.01398637	0.01110344	0.01106159	0.01397695	0.01144125	0.01227763
20-Jun-08	0.01201787	0.01084999	0.01095842	0.01272696	0.01072011	0.01233039
23-Jun-08	0.01182316	0.01117071	0.01114577	0.01188468	0.01045607	0.01135777
24-Jun-08	0.01156236	0.01072634	0.01076896	0.01611689	0.01057026	0.01059312
25-Jun-08	0.01187040	0.01054168	0.01050734	0.01419054	0.01011618	0.01005646
26-Jun-08	0.01412288	0.01324674	0.01336243	0.01428301	0.01117188	0.01117572
27-Jun-08	0.01161527	0.01185005	0.01195960	0.01306952	0.01053721	0.01042094
30-Jun-08	0.01362160	0.01302100	0.01265076	0.01365017	0.01214049	0.01099288
1-Jul-08	0.01171948	0.01174587	0.01147245	0.01414844	0.01122314	0.01042383
2-Jul-08	0.01389807	0.01271851	0.01210914	0.01585795	0.01246317	0.01299632
3-Jul-08	0.01257023	0.01199870	0.01224693	0.01406232	0.01180234	0.01200076
4-Jul-08	0.03206972	0.02368548	0.02414378	0.02411148	0.02150997	0.02404904
7-Jul-08	0.01181821	0.02028857	0.02137905	0.02106940	0.02006501	0.02039846
8-Jul-08	0.01171154	0.01733905	0.01839342	0.01824694	0.01771631	0.01812181
9-Jul-08	0.01329943	0.01623702	0.01754032	0.01763420	0.01585467	0.01719438
10-Jul-08	0.01150103	0.01469455	0.01568610	0.01608985	0.01416202	0.01506048
11-Jul-08	0.01253933	0.01353423	0.01465990	0.01638222	0.01301822	0.01425257
14-Jul-08	0.01153577	0.01204543	0.01286970	0.01448137	0.01188876	0.01334309
15-Jul-08	0.01231627	0.01148322	0.01180713	0.01306364	0.01110633	0.01247120
16-Jul-08	0.01640864	0.01435945	0.01436383	0.01508643	0.01392911	0.01341395
17-Jul-08	0.01397037	0.01406341	0.01369153	0.01484712	0.01374170	0.01265119
18-Jul-08	0.01857164	0.01891019	0.01765568	0.01648355	0.01509293	0.01649372

Lampiran 13 Hasil estimasi volatilitas ARCH/GARCH

Date	FORTIS PESONA	BAHANA DANA PRIMA	FORTIS EKUITAS	TRIM KAPITAL	SCHRODE R DANA ISTIMEWA	SCHRODE R DANA PRESTASI PLUS
21-Jul-08	0.01331464	0.01791082	0.01825563	0.01677109	0.01377782	0.01534574
22-Jul-08	0.01994370	0.02142705	0.02023827	0.01822377	0.01597458	0.01678539
23-Jul-08	0.01240726	0.01784582	0.01697229	0.01614367	0.01500596	0.01517614
24-Jul-08	0.01156775	0.01513216	0.01465649	0.01431512	0.01354654	0.01369484
25-Jul-08	0.01473525	0.01443026	0.01410724	0.01409761	0.01331309	0.01355950
28-Jul-08	0.01238104	0.01279903	0.01249580	0.01310954	0.01292807	0.01467728
29-Jul-08	0.01184011	0.01347888	0.01253624	0.01214216	0.01335174	0.01311027
31-Jul-08	0.01151012	0.01200916	0.01138438	0.01180427	0.01236283	0.01191435
1-Aug-08	0.01554192	0.01291631	0.01237693	0.01271048	0.01232073	0.01174584
4-Aug-08	0.01807574	0.01877748	0.01869116	0.02029604	0.01819739	0.01934933
5-Aug-08	0.01287152	0.01724438	0.01785338	0.01921617	0.01630661	0.01776899
6-Aug-08	0.01759396	0.01816841	0.02027011	0.02209510	0.01653420	0.01896181
7-Aug-08	0.01203138	0.01531191	0.01702072	0.01889602	0.01461442	0.01644755
8-Aug-08	0.01171755	0.01347605	0.01484263	0.01628850	0.01324230	0.01450034
11-Aug-08	0.01149513	0.01250078	0.01301901	0.01443250	0.01217210	0.01284120
12-Aug-08	0.02324458	0.01990965	0.02273838	0.02789246	0.01617757	0.01602760
13-Aug-08	0.02452865	0.02551050	0.02815353	0.02987213	0.01841836	0.02160094
14-Aug-08	0.01148979	0.02070112	0.02297362	0.02437825	0.01607949	0.01828962
15-Aug-08	0.01794718	0.02001583	0.02284181	0.02385033	0.01511060	0.01822660
19-Aug-08	0.01568989	0.01954751	0.02268121	0.02176636	0.01505138	0.01674927
20-Aug-08	0.01638155	0.01988913	0.02260005	0.02102967	0.01547639	0.01594553
21-Aug-08	0.01754096	0.01788212	0.02079774	0.02018022	0.01443716	0.01446783
22-Aug-08	0.01357256	0.01613721	0.01905215	0.01820002	0.01380678	0.01285821
25-Aug-08	0.01253092	0.01507985	0.01714368	0.01585786	0.01299961	0.01213232
26-Aug-08	0.01148985	0.01324769	0.01466110	0.01407879	0.01229439	0.01110301
27-Aug-08	0.01382347	0.01319157	0.01388941	0.01503588	0.01231315	0.01330199
28-Aug-08	0.01219653	0.01253121	0.01282725	0.01371189	0.01243820	0.01245274
29-Aug-08	0.01165449	0.01214866	0.01209435	0.01252745	0.01208042	0.01137608

Lampiran 14 Hasil estimasi VaR undiversified

Period	Schroder dana Prestasi	Fortis Ekuitas	Fortis Pesona	Schroder Dana Istimewa	Bahana Dana Prima	Trim kapital
02-Jan-07	1,049,912,534	763,907,144	877,041,986	332,871,772	305,885,869	471,968,387
03-Jan-07	1,156,084,596	914,525,143	1,058,214,406	365,347,355	346,946,341	495,938,190
04-Jan-07	1,069,353,268	821,043,894	812,195,462	343,225,028	314,739,173	458,194,499
05-Jan-07	994,457,921	784,921,821	828,813,136	330,030,759	295,497,704	449,076,680
08-Jan-07	953,552,118	733,286,554	809,080,564	313,524,671	280,954,457	435,854,896
09-Jan-07	1,069,024,489	855,291,670	963,405,681	355,906,689	316,715,913	489,625,408
10-Jan-07	1,351,732,038	1,100,055,330	1,322,540,262	438,712,184	407,529,183	632,865,457
11-Jan-07	2,142,416,267	1,826,384,752	2,043,785,561	654,043,202	685,491,369	1,004,364,822
12-Jan-07	1,819,325,213	1,501,247,634	919,822,530	568,506,191	565,285,192	829,006,098
15-Jan-07	1,630,364,135	1,346,169,767	1,105,281,776	534,583,842	529,272,485	869,493,952
16-Jan-07	1,804,325,623	1,502,067,802	1,310,588,909	573,366,837	555,485,619	977,630,709
17-Jan-07	1,564,748,902	1,286,848,047	1,009,563,678	502,737,317	466,923,219	844,292,853
18-Jan-07	1,360,906,727	1,088,075,301	809,081,125	443,936,742	398,021,277	704,671,318
19-Jan-07	1,275,890,848	950,158,297	825,015,767	405,074,628	349,502,218	617,096,010
22-Jan-07	1,179,047,473	847,458,936	809,813,618	378,853,338	322,943,163	544,878,644
23-Jan-07	1,133,995,481	892,988,857	1,099,799,038	372,382,568	349,698,414	558,220,058
24-Jan-07	1,060,260,710	859,662,109	860,349,960	365,528,306	329,769,275	515,936,449
25-Jan-07	990,699,772	807,483,717	870,571,244	341,123,621	318,119,729	468,927,916
26-Jan-07	1,197,371,029	1,003,051,141	1,205,663,278	382,420,632	378,586,116	517,875,872
29-Jan-07	1,171,255,503	938,546,304	905,202,611	369,205,897	360,086,881	513,133,795
30-Jan-07	1,068,357,745	837,948,304	813,366,221	341,820,036	323,682,699	481,976,707
31-Jan-07	995,390,085	768,868,463	809,642,537	320,937,153	300,822,381	464,381,196
01-Feb-07	960,402,098	771,067,921	945,448,996	320,200,133	300,308,523	451,903,681
02-Feb-07	966,397,609	724,272,383	807,375,863	306,812,049	285,670,948	474,140,900
05-Feb-07	952,274,710	696,638,188	811,997,632	298,422,345	281,442,871	441,433,516
06-Feb-07	960,030,578	713,846,080	880,946,977	307,758,421	289,284,366	483,250,653
07-Feb-07	933,848,827	715,543,598	838,295,062	318,698,531	300,316,506	473,208,734
08-Feb-07	935,066,698	693,226,696	808,412,209	304,533,424	283,568,006	451,114,939
09-Feb-07	964,598,813	770,954,814	912,960,655	343,394,776	330,139,971	479,130,074
12-Feb-07	1,048,132,450	751,910,174	885,800,229	342,106,138	321,120,046	457,025,209
13-Feb-07	1,104,039,591	719,264,960	807,375,300	327,152,574	303,160,373	465,953,234
14-Feb-07	1,083,410,634	690,410,638	851,343,608	319,031,478	289,981,358	445,205,550
15-Feb-07	1,068,905,472	742,016,662	1,017,634,177	311,452,902	315,377,407	438,106,036
16-Feb-07	1,432,049,494	1,083,875,012	1,137,499,655	388,041,809	397,318,141	647,602,724
19-Feb-07	1,264,494,835	949,552,471	810,419,227	355,337,433	356,531,709	569,685,034
20-Feb-07	1,135,612,407	846,079,214	825,314,267	330,728,902	320,635,783	507,080,934
21-Feb-07	1,042,554,699	785,182,364	818,120,129	312,778,351	296,923,348	471,756,024
22-Feb-07	976,522,115	780,145,705	893,368,485	303,041,043	281,701,452	440,709,683
23-Feb-07	973,304,583	751,193,752	846,392,042	304,511,482	295,727,686	435,101,938
26-Feb-07	1,053,230,838	870,052,163	992,487,958	320,349,558	330,440,820	497,606,255
27-Feb-07	1,067,117,987	830,422,945	848,152,567	323,056,539	318,955,562	493,370,563
28-Feb-07	1,139,865,305	858,435,596	1,014,442,005	326,905,203	321,971,878	585,219,373
01-Mar-07	1,146,651,166	956,391,000	985,716,702	337,421,743	336,425,710	565,853,612
02-Mar-07	1,081,462,752	854,367,177	817,296,684	317,684,092	311,182,675	507,144,566
05-Mar-07	1,036,478,097	786,043,501	823,405,293	306,894,824	295,087,282	462,928,787
06-Mar-07	1,765,759,019	1,584,377,106	1,605,220,135	526,722,951	555,660,320	985,290,407
07-Mar-07	1,757,583,380	1,464,361,989	1,154,681,811	504,155,027	528,510,195	938,283,479
08-Mar-07	1,532,434,629	1,241,529,030	817,057,273	449,139,202	465,065,708	789,714,107
09-Mar-07	1,430,815,258	1,161,829,094	1,043,252,886	428,523,807	445,546,542	734,484,894
12-Mar-07	1,260,054,868	1,031,144,102	815,917,674	393,097,060	390,158,832	635,935,822
13-Mar-07	1,364,570,862	1,021,009,509	1,114,295,465	416,936,914	434,367,065	621,783,819
14-Mar-07	1,209,878,604	895,465,018	808,335,146	377,384,547	374,621,052	546,364,702
15-Mar-07	1,480,128,758	1,079,259,696	1,237,198,039	451,641,821	469,275,517	657,615,341
16-Mar-07	1,298,052,753	979,168,703	843,820,181	407,491,032	418,945,961	590,389,301
20-Mar-07	1,162,801,656	873,041,638	809,154,929	374,343,580	364,420,673	522,959,283
21-Mar-07	1,089,386,444	793,042,436	807,584,929	359,597,203	328,579,908	537,447,313
22-Mar-07	1,045,693,559	749,695,865	821,270,155	339,552,130	303,488,649	486,390,122
23-Mar-07	1,198,597,877	781,287,465	940,018,040	361,172,190	336,138,536	542,981,953
26-Mar-07	1,093,744,292	736,642,675	881,692,515	335,767,686	309,454,213	520,130,591
27-Mar-07	1,047,555,286	703,878,488	821,464,054	318,360,032	290,437,855	474,529,498

Lampiran 14 Hasil estimasi VaR undiversified

Period	Schroder dana Prestasi	Fortis Ekuitas	Fortis Pesona	Schroder Dana Istimewa	Bahana Dana Prima	Trim kapital
28-Mar-07	987,440,796	681,368,685	807,527,052	303,550,757	280,610,030	443,955,900
29-Mar-07	1,074,400,757	849,426,847	1,025,606,189	354,460,978	363,643,415	593,551,677
30-Mar-07	1,026,559,602	834,436,614	831,537,651	361,190,097	388,108,194	526,623,162
2-Apr-07	814,026,590	1,044,408,010	1,166,025,072	203,220,606	556,914,303	299,340,331
3-Apr-07	811,955,407	1,057,147,849	1,054,078,534	205,000,594	579,469,160	301,261,118
4-Apr-07	1,182,898,429	1,403,820,993	1,801,788,997	282,957,449	796,471,501	419,616,921
5-Apr-07	1,127,949,352	1,289,055,858	1,197,475,470	259,897,982	704,113,517	419,077,208
9-Apr-07	1,192,223,974	1,435,966,774	1,379,231,604	283,063,425	752,878,884	419,192,251
10-Apr-07	1,073,444,024	1,267,852,002	1,099,826,031	257,804,177	667,260,026	369,404,543
11-Apr-07	985,574,019	1,136,252,599	1,054,220,529	232,580,301	577,926,046	339,860,837
12-Apr-07	909,289,932	1,040,938,102	1,074,184,552	213,750,728	519,358,797	302,626,275
13-Apr-07	846,606,473	970,094,235	1,041,238,237	201,387,965	480,243,688	278,525,504
16-Apr-07	803,330,266	933,072,238	1,047,220,562	193,975,112	451,556,062	260,549,543
17-Apr-07	822,321,792	976,680,937	1,219,568,532	201,273,004	519,926,987	259,817,452
18-Apr-07	806,296,249	934,134,549	1,043,826,181	190,590,737	475,859,496	248,964,269
19-Apr-07	808,807,441	942,765,856	1,105,632,868	201,909,827	518,275,598	268,438,001
20-Apr-07	1,112,374,516	1,450,304,206	1,745,690,708	257,665,541	676,682,930	402,923,838
23-Apr-07	1,250,072,590	1,538,470,033	1,465,889,771	303,213,547	767,887,611	416,754,280
24-Apr-07	1,101,071,759	1,336,696,444	1,123,828,668	268,670,056	660,814,662	385,613,908
25-Apr-07	1,003,272,351	1,221,330,398	1,057,724,910	253,692,979	593,863,915	361,301,942
26-Apr-07	926,600,924	1,272,028,086	1,201,486,425	239,286,151	529,319,138	319,283,928
27-Apr-07	931,198,001	1,174,289,073	1,065,172,422	228,482,289	531,422,362	378,629,142
30-Apr-07	862,709,254	1,070,649,090	1,124,895,086	210,511,860	487,678,682	333,860,577
1-May-07	935,363,375	1,066,580,672	1,456,577,457	239,514,375	569,856,272	362,243,655
2-May-07	864,576,187	986,195,518	1,041,831,669	220,945,037	509,494,591	330,116,875
3-May-07	811,923,184	934,978,725	1,046,123,258	206,158,625	469,184,151	295,973,383
4-May-07	786,016,183	917,670,939	1,042,510,623	197,536,946	451,290,589	274,996,500
7-May-07	763,968,790	898,288,116	1,083,477,394	191,330,684	433,508,153	277,204,209
8-May-07	742,061,091	953,695,580	1,055,322,580	185,935,968	443,315,911	263,779,988
9-May-07	766,650,192	1,003,950,577	1,119,378,073	193,049,219	489,401,048	251,542,270
10-May-07	790,805,648	951,119,931	1,093,907,205	185,860,479	467,748,012	246,670,755
11-May-07	768,348,278	911,688,443	1,049,321,079	185,683,567	455,357,198	240,948,849
14-May-07	853,478,600	1,185,097,055	1,293,425,887	214,047,368	546,353,969	299,093,740
15-May-07	837,988,307	1,248,599,360	1,331,130,509	224,104,325	539,505,161	341,455,753
16-May-07	793,497,926	1,126,232,983	1,041,632,541	206,939,813	510,836,816	307,030,892
21-May-07	871,922,271	1,129,473,155	1,152,881,706	232,248,600	515,851,855	298,370,672
22-May-07	817,340,805	1,090,268,146	1,147,921,429	219,519,925	496,606,472	287,495,158
23-May-07	782,067,149	1,018,837,343	1,051,176,500	204,120,525	470,604,529	266,638,317
24-May-07	865,410,082	1,076,655,015	1,127,616,159	203,330,183	462,755,857	259,137,352
25-May-07	966,396,906	1,184,741,228	1,595,404,641	244,111,404	692,963,929	359,884,264
28-May-07	1,091,355,582	1,153,900,920	1,143,904,181	261,999,042	691,299,519	332,756,906
29-May-07	1,046,811,381	1,055,825,330	1,133,200,746	241,453,060	595,229,703	348,109,321
30-May-07	962,505,058	980,364,544	1,042,054,096	223,472,558	537,311,081	315,301,978
31-May-07	934,620,346	946,679,490	1,084,858,391	213,450,346	493,183,785	305,546,916
4-Jun-07	931,341,151	1,014,072,340	1,262,185,449	212,844,624	574,238,574	316,741,708
5-Jun-07	1,002,875,683	1,220,192,401	1,259,270,029	233,691,301	666,559,480	354,858,770
6-Jun-07	1,013,386,482	1,217,376,687	1,206,177,717	231,199,130	632,228,951	347,237,626
7-Jun-07	919,491,472	1,096,884,156	1,041,257,152	213,025,847	555,942,398	365,321,346
8-Jun-07	896,541,078	1,128,575,422	1,153,890,719	206,493,562	537,064,927	348,473,661
11-Jun-07	1,201,179,671	1,331,222,110	1,534,312,653	280,190,396	679,937,529	412,405,152
12-Jun-07	1,237,629,048	1,278,698,589	1,320,331,221	300,278,965	660,432,043	368,334,864
13-Jun-07	1,134,509,485	1,140,088,852	1,082,355,005	276,161,931	575,158,063	328,609,853
14-Jun-07	1,052,017,188	1,184,658,721	1,277,138,041	263,311,738	565,687,516	341,213,945
15-Jun-07	1,052,330,197	1,112,645,906	1,155,056,489	256,451,433	542,530,577	303,263,620
18-Jun-07	963,671,522	1,044,364,459	1,108,838,980	234,642,314	501,041,223	289,466,268
19-Jun-07	889,069,742	1,013,383,803	1,110,443,578	216,157,482	463,422,856	301,712,313
20-Jun-07	875,220,070	1,001,094,081	1,081,533,374	205,016,659	479,979,536	318,279,439
21-Jun-07	866,892,868	1,012,454,787	1,091,182,927	203,464,078	510,918,375	304,025,018
22-Jun-07	922,725,517	1,060,062,556	1,112,553,415	215,582,358	549,633,092	300,402,920
25-Jun-07	853,081,360	981,508,260	1,048,412,658	200,911,112	496,214,068	275,096,489

Lampiran 14 Hasil estimasi VaR undiversified

Period	Schroder dana Prestasi	Fortis Ekuitas	Fortis Pesona	Schroder Dana Istimewa	Bahana Dana Prima	Trim kapital
26-Jun-07	803,888,670	936,218,403	1,043,626,711	189,864,512	460,655,899	258,149,223
27-Jun-07	774,016,326	903,916,595	1,049,142,024	182,155,902	447,613,621	251,765,249
28-Jun-07	855,782,210	1,016,193,091	1,383,825,962	193,405,159	501,394,178	285,945,963
29-Jun-07	818,010,848	1,013,395,510	1,096,578,409	200,806,159	497,282,934	266,200,913
2-Jul-07	344,737,782	1,108,275,253	590,736,254	207,102,890	580,776,241	298,478,506
3-Jul-07	377,568,466	1,183,482,615	542,570,940	221,912,922	611,349,463	330,457,563
4-Jul-07	358,143,085	1,079,405,913	458,584,857	217,809,225	543,836,354	298,026,452
5-Jul-07	330,385,843	1,014,812,894	450,607,565	202,464,637	502,690,434	273,923,444
6-Jul-07	330,675,750	1,033,606,426	475,917,183	204,284,438	542,045,187	274,034,716
9-Jul-07	311,705,347	1,003,132,276	526,896,476	192,389,167	504,776,319	262,259,774
10-Jul-07	399,436,644	1,217,224,265	744,400,299	230,807,072	639,197,481	322,012,529
11-Jul-07	369,037,238	1,091,761,738	450,753,019	214,871,421	559,687,824	289,825,900
12-Jul-07	353,862,549	1,111,325,732	537,355,265	216,264,468	560,672,936	281,108,977
13-Jul-07	327,964,876	1,033,463,056	464,890,470	202,493,313	517,803,289	263,748,342
16-Jul-07	317,256,306	988,839,206	452,542,520	194,322,019	477,547,118	258,756,190
17-Jul-07	321,029,684	1,079,706,733	519,290,232	209,706,144	521,911,798	272,359,907
18-Jul-07	304,661,228	1,030,760,991	470,181,563	205,766,761	514,103,654	272,484,273
19-Jul-07	294,564,749	971,075,763	451,715,012	194,418,876	480,040,460	257,059,897
20-Jul-07	366,539,676	1,155,519,503	669,295,918	230,834,569	594,427,437	305,026,376
23-Jul-07	389,224,285	1,230,897,193	580,565,983	257,756,692	614,261,375	356,973,830
24-Jul-07	357,658,337	1,245,006,851	522,883,190	245,761,871	586,933,779	341,518,051
25-Jul-07	334,760,769	1,117,419,145	456,840,339	228,940,161	528,204,514	311,586,050
26-Jul-07	342,225,580	1,034,204,242	494,914,801	214,614,975	503,878,298	303,929,208
27-Jul-07	358,503,913	1,206,408,813	538,919,615	228,128,734	510,172,231	391,529,252
30-Jul-07	555,287,115	1,589,965,209	817,289,079	338,503,612	820,332,711	499,146,460
31-Jul-07	478,803,888	1,355,520,442	472,383,215	296,274,970	690,608,034	417,441,132
1-Aug-07	513,486,694	1,274,217,724	541,612,792	304,465,892	681,615,023	416,446,286
2-Aug-07	688,082,550	2,038,683,616	1,188,871,610	414,053,005	1,044,721,047	704,147,512
3-Aug-07	581,427,124	1,698,084,790	451,411,812	359,089,770	854,115,752	571,980,308
6-Aug-07	498,035,663	1,463,723,827	469,872,620	313,301,484	714,070,320	471,710,956
7-Aug-07	660,069,754	1,738,343,422	956,451,963	409,422,711	964,201,346	570,158,241
8-Aug-07	584,440,073	1,544,055,160	560,949,679	358,541,482	830,687,169	491,055,586
9-Aug-07	686,139,210	1,998,485,527	889,332,580	409,575,312	1,004,092,007	621,091,293
10-Aug-07	600,445,323	1,744,821,370	513,191,803	372,397,181	867,054,888	517,719,586
13-Aug-07	575,245,408	1,653,490,447	577,867,129	358,854,859	813,108,418	488,707,252
14-Aug-07	493,260,475	1,401,004,490	452,580,221	311,561,096	688,942,645	409,642,506
15-Aug-07	521,868,327	1,561,379,118	738,132,256	334,069,906	757,392,395	482,652,577
16-Aug-07	1,008,584,872	2,949,403,143	1,691,481,583	591,123,148	1,572,823,959	873,097,134
20-Aug-07	1,115,973,897	3,644,597,416	1,455,540,938	691,037,872	1,961,738,968	1,051,055,408
21-Aug-07	1,253,041,158	4,066,872,384	1,523,225,245	764,695,584	2,187,069,549	1,154,245,549
22-Aug-07	1,078,478,538	3,413,147,531	737,437,261	664,774,574	1,794,191,852	1,014,778,534
23-Aug-07	994,601,926	3,049,215,422	849,809,042	612,178,732	1,607,982,376	934,914,809
24-Aug-07	871,216,465	2,675,727,236	701,475,399	567,202,247	1,422,961,601	816,300,501
27-Aug-07	734,317,572	2,168,850,694	455,589,728	481,941,754	1,136,678,375	658,315,217
28-Aug-07	672,065,157	1,886,933,066	572,276,470	434,669,978	952,149,242	576,477,930
29-Aug-07	579,813,131	1,628,002,103	477,182,745	376,477,262	822,184,002	480,785,189
30-Aug-07	531,791,533	1,443,772,195	544,922,593	332,302,856	710,432,911	414,338,087
31-Aug-07	466,373,868	1,272,411,029	473,917,026	296,268,723	618,059,585	356,205,085
3-Sep-07	491,847,406	1,454,635,245	633,162,798	306,026,030	698,917,319	425,957,649
4-Sep-07	431,466,363	1,259,276,412	455,468,756	279,125,469	619,273,233	366,042,231
5-Sep-07	385,140,454	1,128,126,722	461,108,267	248,857,423	543,888,217	326,301,141
6-Sep-07	350,992,032	1,077,606,610	450,598,585	232,204,032	526,996,290	294,979,617
7-Sep-07	325,313,065	997,626,335	458,808,481	214,615,675	482,787,453	294,892,660
10-Sep-07	311,267,545	951,216,840	459,134,926	202,954,680	456,892,300	286,426,652
11-Sep-07	384,421,371	1,139,795,848	552,718,276	242,013,395	582,726,464	317,816,017
12-Sep-07	358,517,117	1,056,810,432	459,261,381	228,218,781	528,350,163	288,251,594
13-Sep-07	331,957,773	1,018,543,821	462,058,771	297,655,385	485,176,523	289,450,745
14-Sep-07	313,286,410	961,356,268	458,368,117	312,639,813	459,987,675	272,062,016
17-Sep-07	299,815,512	919,442,534	455,103,535	275,097,486	447,160,438	258,630,250
18-Sep-07	290,616,176	913,402,621	453,277,496	248,140,011	447,864,752	247,374,664

Lampiran 14 Hasil estimasi VaR undiversified

Period	Schroder dana Prestasi	Fortis Ekuitas	Fortis Pesona	Schroder Dana Istimewa	Bahana Dana Prima	Trim kapital
19-Sep-07	288,106,104	929,216,612	475,466,561	228,812,699	458,746,518	284,618,433
20-Sep-07	507,376,212	1,580,516,990	892,634,478	326,631,441	796,258,396	352,994,201
21-Sep-07	444,525,278	1,386,393,959	456,806,852	293,366,396	690,759,900	319,785,368
24-Sep-07	403,348,556	1,359,458,593	558,671,182	273,652,667	681,738,183	364,606,329
25-Sep-07	372,606,205	1,189,777,139	464,155,758	247,263,516	588,731,571	328,876,622
26-Sep-07	374,215,642	1,139,625,386	517,141,631	237,973,239	574,674,884	343,313,868
27-Sep-07	358,263,189	1,091,097,917	474,122,874	231,821,346	536,487,952	345,396,831
28-Sep-07	332,667,109	1,082,692,365	457,988,232	218,698,849	519,717,208	316,576,160
1-Oct-07	365,735,339	1,037,262,484	485,602,291	214,700,216	499,522,937	318,070,514
2-Oct-07	392,292,876	1,033,652,554	569,894,393	257,731,550	546,450,458	302,730,674
3-Oct-07	441,929,925	1,311,346,439	755,056,060	305,294,874	712,145,550	318,872,081
4-Oct-07	418,238,140	1,191,272,443	513,950,372	277,114,661	626,836,453	307,388,414
5-Oct-07	412,628,599	1,157,872,824	491,132,813	259,984,792	593,466,893	284,222,275
8-Oct-07	378,599,288	1,088,496,497	468,261,425	242,485,708	565,156,554	333,847,524
9-Oct-07	390,369,790	1,074,555,455	498,275,679	234,048,433	557,177,866	303,279,775
10-Oct-07	368,708,982	1,121,796,493	522,211,443	227,665,395	580,490,346	345,487,938
11-Oct-07	430,075,530	1,268,446,180	553,568,374	252,639,454	660,345,360	399,298,976
17-Oct-07	470,843,460	1,477,517,115	620,556,840	280,471,220	722,184,954	404,204,046
18-Oct-07	420,800,433	1,279,330,806	455,150,757	262,898,817	626,334,942	385,714,333
19-Oct-07	428,261,978	1,221,635,842	539,977,819	265,276,098	586,724,374	363,455,512
22-Oct-07	487,419,514	1,584,275,034	723,452,946	315,841,673	764,519,813	462,475,265
23-Oct-07	707,051,585	2,654,091,867	1,170,164,855	478,300,506	1,300,505,051	748,798,403
24-Oct-07	766,097,083	2,773,470,819	1,054,626,602	483,080,077	1,347,476,527	823,612,661
25-Oct-07	667,546,348	2,384,245,654	555,709,010	429,283,213	1,131,032,335	686,646,484
26-Oct-07	691,708,776	2,360,727,876	809,130,883	424,815,238	1,176,628,453	658,002,281
29-Oct-07	594,095,793	1,936,093,875	489,993,940	367,006,159	959,762,071	537,126,036
30-Oct-07	594,628,802	1,715,699,452	561,974,751	365,128,428	872,918,282	510,211,830
31-Oct-07	509,802,159	1,467,387,628	468,007,318	316,591,345	726,055,565	425,864,909
1-Nov-07	456,590,669	1,277,195,629	486,070,912	284,808,421	641,443,118	367,092,712
2-Nov-07	477,584,893	1,373,665,887	646,989,443	294,008,463	692,773,469	406,956,733
5-Nov-07	431,958,207	1,240,608,113	465,224,987	270,628,896	601,965,705	351,738,353
6-Nov-07	501,039,860	1,530,443,767	828,366,519	296,206,633	713,894,404	503,524,005
7-Nov-07	456,157,018	1,412,555,463	484,613,295	272,052,502	645,894,178	447,550,846
8-Nov-07	407,523,782	1,354,781,193	472,572,523	257,586,887	691,262,946	401,820,407
9-Nov-07	418,700,499	1,258,804,095	644,687,244	249,833,651	602,150,661	346,997,264
12-Nov-07	386,131,454	1,164,741,939	460,419,707	238,407,278	591,412,045	358,753,141
13-Nov-07	443,181,683	1,171,179,479	614,238,116	247,828,346	580,653,486	331,592,360
14-Nov-07	401,882,365	1,432,520,597	633,039,122	227,264,474	746,499,378	357,666,423
15-Nov-07	417,199,311	1,514,791,268	601,349,731	238,378,777	717,747,249	383,589,548
16-Nov-07	377,784,006	1,403,423,339	491,562,703	218,237,910	623,213,636	335,608,955
19-Nov-07	439,492,628	1,486,296,593	620,149,585	253,125,071	647,508,666	331,181,697
20-Nov-07	426,375,533	1,373,863,174	599,078,060	238,448,747	619,206,324	335,422,258
21-Nov-07	413,208,235	1,233,035,347	522,645,241	246,570,748	576,492,868	303,156,913
22-Nov-07	561,430,370	1,436,157,535	641,523,666	273,422,943	706,664,994	428,547,696
23-Nov-07	482,878,371	1,262,520,321	471,698,567	250,712,336	605,038,348	370,308,345
26-Nov-07	438,228,302	1,123,389,868	455,924,702	227,307,768	544,283,931	323,760,355
27-Nov-07	482,372,859	1,512,587,041	762,993,863	235,870,315	782,459,964	440,861,288
28-Nov-07	427,005,040	1,374,472,361	521,062,352	246,315,878	713,862,549	377,000,676
29-Nov-07	430,243,806	1,441,595,920	640,168,628	238,278,202	705,411,332	351,799,282
30-Nov-07	424,382,674	1,246,611,532	457,774,549	228,527,966	604,180,956	318,746,461
3-Dec-07	379,411,274	1,116,971,705	453,311,777	211,602,608	537,605,195	289,502,466
4-Dec-07	375,937,319	1,155,459,001	625,750,496	206,254,840	532,487,163	307,090,512
5-Dec-07	355,362,323	1,123,339,810	530,683,482	218,466,211	539,376,648	334,177,603
6-Dec-07	329,078,852	1,025,674,589	450,594,613	211,438,963	489,449,045	298,528,157
7-Dec-07	311,514,358	963,267,041	450,803,685	199,232,120	459,179,576	273,977,454
10-Dec-07	315,157,787	1,046,875,559	537,866,090	196,741,202	487,190,166	322,985,964
11-Dec-07	300,052,723	977,139,313	452,652,167	189,469,691	456,495,634	297,356,733
12-Dec-07	312,910,369	968,681,838	459,216,496	186,518,571	473,651,516	311,065,788
13-Dec-07	318,876,569	981,272,761	489,988,749	186,985,336	477,392,405	283,457,717
14-Dec-07	375,001,371	1,156,281,416	632,434,581	219,670,544	567,410,804	344,546,044
17-Dec-07	370,872,257	1,063,627,144	476,182,021	204,751,812	515,691,410	309,178,515
18-Dec-07	561,112,937	1,868,258,097	883,006,451	288,675,299	949,895,581	463,026,109
19-Dec-07	499,167,950	1,615,580,107	516,621,203	266,798,137	829,124,116	411,493,776
26-Dec-07	434,878,343	1,377,612,594	479,767,473	239,480,711	692,196,565	357,343,480
27-Dec-07	454,677,179	1,658,783,119	680,466,805	270,640,891	834,065,940	389,492,488
28-Dec-07	418,584,741	1,430,782,276	490,130,913	243,693,035	712,071,223	340,779,678

Lampiran 14 Hasil estimasi VaR undiversified

Period	Schroder dana Prestasi	Fortis Ekuitas	Fortis Pesona	Schroder Dana Istimewa	Bahana Dana Prima	Trim kapital
2-Jan-08	394,174,309	1,311,356,273	474,263,733	235,462,503	641,558,535	318,088,146
3-Jan-08	376,877,267	1,229,836,251	494,716,315	229,550,750	588,810,194	326,598,585
4-Jan-08	373,427,412	1,177,609,972	526,012,126	238,915,890	542,688,400	320,371,988
7-Jan-08	394,993,715	1,391,592,009	660,550,044	275,758,937	686,593,011	354,308,816
8-Jan-08	362,306,003	1,236,336,318	492,664,963	248,079,935	595,734,304	316,503,743
9-Jan-08	347,113,136	1,114,116,342	473,356,290	227,079,664	535,940,710	289,603,092
14-Jan-08	383,541,713	1,222,392,105	684,565,424	231,059,539	635,646,203	318,628,534
15-Jan-08	396,608,545	1,159,216,157	476,122,326	255,825,666	587,204,090	306,143,000
16-Jan-08	637,099,644	1,755,314,029	848,399,766	364,567,591	862,110,884	441,469,831
17-Jan-08	979,494,395	3,157,593,640	1,552,755,748	555,283,776	1,584,603,849	879,311,270
18-Jan-08	835,749,580	2,712,525,260	633,146,591	506,733,208	1,352,954,830	741,866,454
21-Jan-08	750,446,406	2,416,710,506	613,287,566	455,647,066	1,187,037,560	689,948,137
22-Jan-08	940,847,761	3,213,405,544	1,447,845,473	582,209,398	1,542,033,793	952,768,913
23-Jan-08	1,426,841,893	4,577,817,416	2,058,841,983	824,084,400	2,267,236,123	1,484,517,918
24-Jan-08	1,631,547,138	5,278,935,100	1,956,395,268	912,136,200	2,536,389,982	1,682,723,187
25-Jan-08	1,368,646,380	4,219,705,663	561,278,887	783,322,480	2,018,154,874	1,349,989,051
28-Jan-08	1,306,182,299	3,926,379,358	1,217,972,502	722,525,336	1,878,083,132	1,219,303,958
29-Jan-08	1,085,045,220	3,168,027,066	601,043,939	616,006,808	1,513,738,977	974,937,201
30-Jan-08	907,077,252	2,641,042,896	503,161,995	525,652,491	1,235,503,141	821,099,005
31-Jan-08	760,760,578	2,152,839,023	485,866,355	448,602,900	1,002,120,083	663,490,638
1-Feb-08	645,040,051	1,790,482,414	519,327,971	398,412,124	839,444,047	550,844,780
4-Feb-08	550,319,140	1,520,261,787	506,845,587	345,322,058	709,471,588	460,569,370
5-Feb-08	558,855,826	1,565,580,202	657,639,801	356,563,099	777,356,689	431,440,746
6-Feb-08	484,077,185	1,372,260,047	473,077,024	311,171,182	690,867,196	385,950,844
11-Feb-08	554,243,011	1,713,968,709	869,574,010	338,878,468	767,642,029	431,777,456
12-Feb-08	615,044,743	1,813,760,749	762,931,427	354,891,474	886,514,345	505,379,624
13-Feb-08	528,866,056	1,531,676,146	477,292,100	309,902,844	745,528,911	424,830,189
14-Feb-08	464,090,113	1,322,348,913	496,473,728	275,409,336	637,151,163	365,691,534
15-Feb-08	497,235,613	1,569,553,893	726,660,187	308,812,464	783,789,269	461,943,770
18-Feb-08	440,291,173	1,376,399,862	473,555,144	278,741,960	669,071,797	401,207,432
19-Feb-08	410,030,104	1,237,058,646	494,211,827	252,861,099	595,322,445	361,644,774
20-Feb-08	396,197,073	1,131,761,451	482,812,626	238,302,277	554,939,685	356,413,314
21-Feb-08	371,405,491	1,222,576,305	622,235,741	238,811,538	543,537,670	342,755,426
22-Feb-08	398,943,057	1,280,725,531	593,840,813	231,498,579	556,102,049	335,301,035
25-Feb-08	363,507,987	1,151,150,576	474,694,098	215,125,682	512,842,006	304,969,865
26-Feb-08	339,036,462	1,056,210,629	473,239,105	208,026,238	478,061,096	292,575,964
27-Feb-08	354,490,113	1,021,920,955	507,622,524	200,497,890	458,190,128	280,347,306
28-Feb-08	340,481,879	1,011,595,295	483,236,367	195,242,324	455,809,230	283,406,757
29-Feb-08	330,637,193	963,602,475	476,509,638	190,983,790	441,705,696	267,683,339
3-Mar-08	405,190,242	1,310,129,716	665,298,429	267,836,719	621,535,266	315,046,940
4-Mar-08	595,524,955	1,672,024,643	890,586,620	305,822,847	823,176,244	443,066,424
5-Mar-08	579,630,262	1,565,981,790	499,626,889	282,770,693	761,194,746	406,558,946
6-Mar-08	517,377,224	1,366,051,771	488,860,177	254,224,982	650,812,988	362,765,241
10-Mar-08	451,477,356	1,223,840,896	486,277,923	232,771,683	575,339,276	323,409,582
11-Mar-08	994,015,365	2,851,974,317	1,335,838,524	470,313,549	1,471,296,141	846,885,560
12-Mar-08	826,203,145	2,309,741,106	473,818,250	402,312,893	1,175,394,921	690,649,827
13-Mar-08	694,503,734	1,937,808,369	486,754,604	374,874,367	987,841,654	563,464,587
14-Mar-08	839,929,657	3,014,272,000	1,373,280,034	479,032,377	1,482,936,123	1,024,271,475
17-Mar-08	771,296,734	2,663,427,410	878,308,505	429,302,154	1,296,379,525	850,519,377
18-Mar-08	740,902,099	2,839,991,911	859,817,984	442,092,754	1,416,973,229	840,413,649
19-Mar-08	641,994,723	2,376,631,096	542,040,775	387,079,943	1,170,494,080	692,264,191
24-Mar-08	558,119,331	2,074,236,859	552,393,421	341,925,450	980,121,263	598,554,774
25-Mar-08	484,228,226	1,753,799,028	474,112,939	312,667,145	837,532,651	513,694,619
26-Mar-08	657,922,138	2,103,096,549	920,539,898	358,905,969	1,067,120,269	691,311,346

Lampiran 14 Hasil estimasi VaR undiversified

Period	Schroder dana Prestasi	Fortis Ekuitas	Fortis Pesona	Schroder Dana Istimewa	Bahana Dana Prima	Trim kapital
27-Mar-08	564,145,440	1,755,206,363	473,041,778	315,344,562	892,739,571	583,343,610
28-Mar-08	493,763,621	1,528,628,763	492,383,086	282,481,248	753,520,854	497,401,991
31-Mar-08	443,305,604	1,329,665,395	494,991,401	258,379,285	662,867,412	421,380,762
1-Apr-08	466,496,560	1,405,199,064	637,970,964	263,427,820	721,329,024	480,603,659
2-Apr-08	646,983,379	1,941,429,116	923,358,104	328,035,296	1,014,537,991	579,174,368
3-Apr-08	697,894,710	2,287,907,511	966,329,429	381,008,987	1,154,387,715	685,476,760
4-Apr-08	1,001,661,966	3,059,142,233	1,403,486,139	512,146,104	1,599,351,459	907,643,345
7-Apr-08	856,476,187	2,535,568,082	709,319,609	447,362,149	1,319,240,074	758,174,727
8-Apr-08	717,373,240	2,114,527,511	497,705,536	385,035,636	1,077,108,442	674,150,729
9-Apr-08	706,476,954	2,073,911,308	673,068,478	400,292,699	1,010,172,856	589,695,513
10-Apr-08	792,444,622	2,510,088,570	942,926,296	438,202,005	1,206,892,110	672,071,827
11-Apr-08	815,412,565	2,362,449,447	867,223,972	411,384,464	1,135,225,736	684,252,506
14-Apr-08	843,199,062	2,543,053,915	988,967,815	449,421,200	1,249,424,738	666,144,963
15-Apr-08	756,189,911	2,309,084,977	629,196,852	424,247,128	1,117,239,320	604,236,221
16-Apr-08	655,549,750	1,928,992,548	513,136,404	371,855,566	933,799,346	510,772,778
17-Apr-08	612,244,922	1,957,845,610	686,956,330	352,351,699	971,126,677	519,844,865
18-Apr-08	532,795,836	1,667,698,445	496,702,564	310,145,424	813,064,864	439,397,441
21-Apr-08	474,324,595	1,443,792,239	521,172,324	281,978,571	700,767,215	380,129,299
22-Apr-08	455,689,601	1,294,961,429	519,486,038	254,889,640	616,884,942	337,446,894
23-Apr-08	645,294,491	1,634,455,411	882,770,446	321,625,490	727,810,046	388,520,460
24-Apr-08	552,852,369	1,576,063,821	610,479,925	291,493,927	679,977,750	380,772,265
25-Apr-08	634,281,100	2,060,168,403	825,878,857	320,992,530	933,292,013	536,582,427
28-Apr-08	619,127,201	1,867,354,186	698,053,844	297,492,570	845,335,820	549,092,359
29-Apr-08	547,047,096	1,598,008,208	497,618,358	267,090,454	727,581,633	459,913,271
30-Apr-08	598,840,316	1,827,153,365	842,852,094	334,987,773	896,154,622	439,452,257
2-May-08	534,229,752	1,593,366,859	498,983,347	297,161,978	772,206,458	403,892,582
5-May-08	559,315,145	1,623,640,520	691,197,317	318,968,083	781,267,818	356,222,720
6-May-08	568,235,916	1,705,385,351	671,264,902	323,887,594	806,557,163	331,341,392
7-May-08	495,947,107	1,495,936,102	538,967,628	299,565,332	696,567,021	311,622,617
8-May-08	454,034,359	1,358,444,932	500,287,044	269,989,298	650,241,214	333,980,490
9-May-08	416,509,269	1,252,858,867	501,007,695	258,766,224	590,982,136	307,273,781
12-May-08	396,149,737	1,175,941,807	523,239,702	255,470,907	563,040,511	294,416,999
13-May-08	366,641,497	1,088,703,609	497,509,625	234,734,252	517,910,740	289,006,771
14-May-08	413,366,034	1,238,869,375	624,991,438	243,195,539	606,267,618	384,423,240
15-May-08	433,630,118	1,558,215,688	569,996,812	253,199,887	739,182,607	366,910,167
16-May-08	395,143,915	1,391,558,829	508,978,894	234,609,107	668,593,974	330,400,181
19-May-08	370,296,882	1,261,786,425	528,406,273	218,965,171	605,807,028	343,782,596
21-May-08	395,903,329	1,429,911,073	787,411,126	233,912,359	639,902,391	372,772,171
22-May-08	407,866,520	1,320,930,589	519,656,894	229,172,882	617,595,629	360,760,527
23-May-08	388,609,064	1,222,770,313	535,750,708	215,974,512	564,836,547	327,707,635
26-May-08	458,697,950	1,437,146,829	674,986,960	265,907,608	661,396,425	394,129,078
27-May-08	550,107,845	1,581,526,142	763,756,120	318,239,260	773,803,543	407,563,108
28-May-08	555,067,656	1,493,792,372	627,508,924	317,283,527	716,169,735	357,069,678
29-May-08	540,861,053	1,644,467,435	632,203,276	339,545,027	758,267,541	358,858,185
30-May-08	506,943,004	1,565,246,378	504,530,608	316,888,598	745,933,853	334,389,667
2-Jun-08	448,198,081	1,376,556,121	509,314,887	281,473,147	648,904,830	311,426,145
3-Jun-08	429,802,777	1,304,198,964	569,702,709	260,778,060	638,801,908	313,294,622
4-Jun-08	434,405,922	1,557,125,621	619,461,500	293,332,895	759,645,941	409,067,468
5-Jun-08	524,034,300	1,785,199,833	805,067,232	318,451,135	806,911,454	493,345,656
6-Jun-08	477,376,355	1,609,929,756	516,232,725	302,222,561	721,196,957	453,296,920

Lampiran 14 Hasil estimasi VaR undiversified

Period	Schroder dana Prestasi	Fortis Ekuitas	Fortis Pesona	Schroder Dana Istimewa	Bahana Dana Prima	Trim kapital
9-Jun-08	425,474,243	1,402,119,452	504,843,322	270,131,738	631,164,467	408,522,380
10-Jun-08	386,850,236	1,244,339,618	539,502,903	246,044,114	574,868,411	357,618,215
11-Jun-08	580,812,045	1,592,301,303	842,384,936	265,392,751	757,876,006	460,507,798
12-Jun-08	522,582,858	1,378,014,113	496,806,733	244,686,508	654,500,484	415,012,310
13-Jun-08	465,829,125	1,463,210,539	663,461,219	249,137,638	685,961,111	447,980,024
16-Jun-08	458,903,049	1,334,581,739	510,176,352	236,848,301	623,539,517	433,574,313
17-Jun-08	422,864,155	1,202,028,270	503,066,541	223,682,008	562,444,847	383,205,887
18-Jun-08	402,223,776	1,147,161,064	595,783,210	246,241,141	561,471,942	347,644,990
19-Jun-08	415,851,747	1,109,347,945	604,618,456	231,388,517	524,730,671	340,650,186
20-Jun-08	417,639,011	1,099,000,886	519,521,830	216,804,279	512,753,163	310,184,995
23-Jun-08	384,695,624	1,117,790,076	511,104,573	211,464,251	527,909,609	289,656,793
24-Jun-08	358,796,311	1,080,000,300	499,830,529	213,773,633	506,909,596	392,805,475
25-Jun-08	340,619,354	1,053,762,981	513,146,942	204,590,242	498,182,939	345,855,893
26-Jun-08	378,529,330	1,340,094,750	610,519,354	225,940,834	626,019,843	348,109,529
27-Jun-08	352,964,336	1,199,407,419	502,117,651	213,105,275	560,014,437	318,534,004
30-Jun-08	372,336,462	1,268,723,500	588,849,639	245,530,068	615,351,593	332,685,886
1-Jul-08	288,214,284	939,226,340	413,569,588	185,287,710	453,135,414	281,493,643
2-Jul-08	359,342,410	991,350,941	490,449,871	205,759,942	490,658,298	315,505,640
3-Jul-08	331,815,510	1,002,631,657	443,591,610	194,850,043	462,889,148	279,780,314
4-Jul-08	664,945,097	1,976,602,467	1,131,710,672	355,117,609	913,744,981	479,715,834
7-Jul-08	564,008,168	1,750,260,034	417,053,762	331,262,055	782,698,035	419,191,327
8-Jul-08	501,059,720	1,505,832,666	413,289,519	292,486,340	668,910,775	363,036,443
9-Jul-08	475,416,695	1,435,990,682	469,324,398	261,751,713	626,396,282	350,845,447
10-Jul-08	416,415,512	1,284,189,719	405,860,789	233,807,099	566,890,486	320,119,497
11-Jul-08	394,077,207	1,200,176,701	442,501,129	214,923,581	522,127,469	325,936,447
14-Jul-08	368,930,447	1,053,616,570	407,086,535	196,276,754	464,691,829	288,117,597
15-Jul-08	344,823,086	966,625,708	434,629,721	183,359,391	443,002,924	259,910,787
16-Jul-08	370,889,710	1,175,937,706	579,045,685	229,961,892	553,962,781	300,155,735
17-Jul-08	349,799,685	1,120,898,181	493,001,529	226,867,877	542,542,355	295,394,581
18-Jul-08	456,043,775	1,445,435,344	655,375,949	249,175,894	729,522,705	327,952,541
21-Jul-08	424,302,666	1,494,551,988	469,861,301	227,464,057	690,968,695	333,673,250
22-Jul-08	464,108,523	1,656,866,689	703,794,653	263,731,320	826,618,875	362,575,523
23-Jul-08	419,613,384	1,389,487,413	437,840,603	247,740,067	688,461,180	321,190,370
24-Jul-08	378,656,170	1,199,897,429	408,215,023	223,645,887	583,772,773	284,809,860
25-Jul-08	374,914,130	1,154,930,970	519,993,321	219,791,682	556,694,476	280,482,453
28-Jul-08	405,820,069	1,023,005,890	436,915,554	213,435,141	493,764,744	260,823,963
29-Jul-08	362,493,077	1,026,316,683	417,826,484	220,429,789	519,991,976	241,577,204
31-Jul-08	329,426,296	932,016,048	406,181,606	204,103,496	463,292,636	234,854,636
1-Aug-08	324,767,141	1,013,274,236	548,459,932	203,408,395	498,288,913	252,884,367
4-Aug-08	535,000,270	1,530,207,291	637,876,196	300,428,753	724,402,778	403,804,702
5-Aug-08	491,304,375	1,461,620,184	454,223,942	269,212,948	665,258,534	382,320,009
6-Aug-08	524,285,329	1,659,473,317	620,874,646	272,970,452	700,905,989	439,598,501
7-Aug-08	454,767,231	1,393,452,021	424,576,366	241,275,873	590,707,146	375,950,304
8-Aug-08	400,927,711	1,215,136,307	413,501,410	218,623,010	519,882,878	324,071,739
11-Aug-08	355,053,295	1,065,840,117	405,652,451	200,954,629	482,258,614	287,145,344
12-Aug-08	443,155,941	1,861,545,064	820,279,623	267,082,612	768,080,181	554,941,154
13-Aug-08	597,256,217	2,304,873,263	865,593,091	304,076,821	984,151,313	594,328,235
14-Aug-08	505,699,746	1,880,804,262	405,463,884	265,463,442	798,613,730	485,023,479
15-Aug-08	503,957,218	1,870,013,205	633,339,266	249,467,578	772,176,448	474,520,025
19-Aug-08	463,109,632	1,856,865,266	553,681,795	248,489,886	754,109,276	433,057,836
20-Aug-08	440,886,628	1,850,220,692	578,089,843	255,506,535	767,288,588	418,400,929
21-Aug-08	400,028,949	1,702,669,500	619,004,276	238,349,434	689,861,448	401,500,508
22-Aug-08	355,523,681	1,559,760,933	478,962,935	227,942,208	622,546,011	362,102,850
25-Aug-08	335,453,211	1,403,518,453	442,204,605	214,616,224	581,754,841	315,503,931
26-Aug-08	306,993,070	1,200,274,949	405,466,161	202,973,535	511,073,254	280,107,907
27-Aug-08	367,794,068	1,137,097,772	487,817,271	203,283,229	508,908,119	299,150,029
28-Aug-08	344,312,498	1,050,141,162	430,404,233	205,347,721	483,432,386	272,808,143
29-Aug-08	314,543,315	990,140,301	411,276,257	199,440,912	468,674,512	249,242,952

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
2-Jan-06													
3-Jan-06	0.010531	0.009232	0.008019	0.010179	0.012878	0.011049	6%	23%	9%	6%	21%	35%	0.010679313
4-Jan-06	0.023136	0.026980	0.026858	0.029085	0.029671	0.027950	6%	23%	9%	6%	21%	35%	0.027762107
5-Jan-06	0.005283	0.001471	0.004289	0.004176	-0.004393	-0.001469	6%	23%	9%	6%	21%	35%	-0.000174945
6-Jan-06	0.011289	0.010711	0.012398	0.015209	0.008182	0.009435	6%	23%	9%	6%	21%	35%	0.010161621
9-Jan-06	0.020217	0.016948	0.012243	0.022899	0.016696	0.016124	6%	23%	9%	6%	21%	35%	0.016740538
11-Jan-06	0.011379	0.010433	0.005900	0.016505	0.006944	0.006669	6%	23%	9%	6%	21%	35%	0.008375628
12-Jan-06	0.000936	-0.002083	0.002380	0.004243	-0.008875	-0.005997	6%	23%	9%	6%	21%	35%	-0.003970760
13-Jan-06	-0.000084	0.000149	-0.003291	0.000571	-0.009716	-0.008471	6%	23%	9%	6%	21%	35%	-0.005278813
16-Jan-06	-0.013764	-0.008012	-0.016121	-0.014561	-0.015179	-0.012183	6%	23%	9%	6%	21%	35%	-0.012447590
17-Jan-06	-0.020571	-0.017700	-0.021698	-0.023842	-0.016985	-0.017834	6%	23%	9%	6%	21%	35%	-0.018472677
18-Jan-06	-0.014905	-0.020096	-0.012889	-0.019323	-0.016029	-0.016042	6%	23%	9%	6%	21%	35%	-0.016804611
19-Jan-06	0.033179	0.030898	0.031753	0.036261	0.033227	0.031593	6%	23%	9%	6%	21%	35%	0.032162411
20-Jan-06	-0.003339	-0.003215	-0.002806	-0.005328	-0.005118	-0.004433	6%	23%	9%	6%	21%	35%	-0.004142144
23-Jan-06	-0.019788	-0.023953	-0.020640	-0.024522	-0.023901	-0.022530	6%	23%	9%	6%	21%	35%	-0.022923116
24-Jan-06	0.007159	0.008214	0.008530	0.008443	0.006800	0.008256	6%	23%	9%	6%	21%	35%	0.007901573
25-Jan-06	0.022206	0.021431	0.013951	0.019988	0.019541	0.018567	6%	23%	9%	6%	21%	35%	0.019336615
26-Jan-06	0.000531	0.006948	-0.003624	-0.001804	-0.001916	-0.004239	6%	23%	9%	6%	21%	35%	-0.000702670
27-Jan-06	0.001554	0.000216	0.003118	0.000726	0.007880	0.005828	6%	23%	9%	6%	21%	35%	0.004191066
30-Jan-06	0.000892	0.007993	-0.000424	0.005994	-0.003466	-0.000785	6%	23%	9%	6%	21%	35%	0.001167072
1-Feb-06	0.007022	0.004982	0.007900	0.008579	0.009941	0.006699	6%	23%	9%	6%	21%	35%	0.007230221
2-Feb-06	0.000808	0.003225	0.002453	0.000799	-0.000219	-0.000744	6%	23%	9%	6%	21%	35%	0.000735757
3-Feb-06	0.000557	0.002089	-0.002250	0.005508	0.000211	-0.000445	6%	23%	9%	6%	21%	35%	0.000517645
6-Feb-06	0.002848	0.000621	0.002168	0.004771	0.003751	0.002701	6%	23%	9%	6%	21%	35%	0.002531796
7-Feb-06	0.009385	0.009189	0.016612	0.017075	0.007677	0.007409	6%	23%	9%	6%	21%	35%	0.009345762
8-Feb-06	-0.014122	-0.017512	-0.016254	-0.018584	-0.017502	-0.014609	6%	23%	9%	6%	21%	35%	-0.016225027
9-Feb-06	0.009508	0.006361	0.010178	0.012729	0.005754	0.006082	6%	23%	9%	6%	21%	35%	0.007025883
10-Feb-06	0.008042	0.003312	0.005967	0.010288	0.000602	0.001574	6%	23%	9%	6%	21%	35%	0.003048061
13-Feb-06	-0.001425	0.001135	-0.000197	0.002866	0.000765	-0.003844	6%	23%	9%	6%	21%	35%	-0.000876740
14-Feb-06	-0.017441	-0.023531	-0.023326	-0.027138	-0.015932	-0.017389	6%	23%	9%	6%	21%	35%	-0.019552461
15-Feb-06	0.011075	0.008824	0.007238	0.004325	0.004416	0.006308	6%	23%	9%	6%	21%	35%	0.006746265
16-Feb-06	0.001304	-0.001345	0.002942	0.000378	0.000923	0.001822	6%	23%	9%	6%	21%	35%	0.000891220
17-Feb-06	0.007279	0.002424	0.002623	0.003328	0.002631	0.005464	6%	23%	9%	6%	21%	35%	0.003914017
20-Feb-06	0.004973	0.006829	0.006319	0.009604	0.002318	0.002431	6%	23%	9%	6%	21%	35%	0.0043215694
21-Feb-06	-0.008560	-0.005739	-0.008897	-0.005416	-0.011733	-0.009771	6%	23%	9%	6%	21%	35%	-0.008869868
22-Feb-06	-0.001610	-0.003265	-0.002527	-0.005347	-0.003110	-0.004678	6%	23%	9%	6%	21%	35%	-0.003680417
23-Feb-06	-0.009118	-0.002821	-0.005730	-0.009328	-0.006137	-0.006955	6%	23%	9%	6%	21%	35%	-0.006003937
24-Feb-06	-0.010534	-0.000242	-0.005407	-0.006713	-0.005635	-0.005239	6%	23%	9%	6%	21%	35%	-0.004616891
27-Feb-06	0.016546	0.014655	0.018612	0.017107	0.018332	0.018456	6%	23%	9%	6%	21%	35%	0.017379847
28-Feb-06	-0.003143	-0.000585	-0.001316	0.000073	-0.009911	-0.001379	6%	23%	9%	6%	21%	35%	-0.003038034
1-Mar-06	0.009378	0.006237	0.001571	0.011123	0.012283	0.006157	6%	23%	9%	6%	21%	35%	0.007567320
2-Mar-06	0.006424	0.009590	0.006364	0.003632	0.009094	0.006615	6%	23%	9%	6%	21%	35%	0.007617223
3-Mar-06	0.009619	0.014007	0.010760	0.005608	0.008470	0.007198	6%	23%	9%	6%	21%	35%	0.009391334
6-Mar-06	0.004750	0.003371	-0.001536	0.004333	0.000256	0.000204	6%	23%	9%	6%	21%	35%	0.001307102
7-Mar-06	-0.018616	-0.012829	-0.011205	-0.018179	-0.012999	-0.012633	6%	23%	9%	6%	21%	35%	-0.013324509
8-Mar-06	-0.009849	-0.012512	-0.011378	-0.014035	-0.010102	-0.007240	6%	23%	9%	6%	21%	35%	-0.009961463
9-Mar-06	0.004658	0.001549	0.004610	0.001387	0.004799	0.005151	6%	23%	9%	6%	21%	35%	0.003962700
10-Mar-06	0.009443	0.015821	0.012378	0.015866	0.011296	0.010140	6%	23%	9%	6%	21%	35%	0.012157485
13-Mar-06	0.002397	-0.001227	-0.002564	0.001484	-0.003992	-0.004744	6%	23%	9%	6%	21%	35%	-0.002788482
14-Mar-06	-0.002140	-0.000767	0.000734	0.001400	-0.001012	0.000845	6%	23%	9%	6%	21%	35%	-0.000083929
15-Mar-06	0.000669	-0.002972	-0.002886	-0.000637	-0.001280	-0.001540	6%	23%	9%	6%	21%	35%	-0.001737319
16-Mar-06	0.020849	0.023405	0.020174	0.023957	0.022232	0.021568	6%	23%	9%	6%	21%	35%	0.022097658
17-Mar-06	0.026990	0.024306	0.026936	0.030257	0.029982	0.028228	6%	23%	9%	6%	21%	35%	0.027633328
20-Mar-06	0.018652	0.013627	0.016681	0.019712	0.022916	0.020669	6%	23%	9%	6%	21%	35%	0.019015086
21-Mar-06	-0.000100	-0.004523	-0.004181	-0.002272	-0.002928	-0.002269	6%	23%	9%	6%	21%	35%	-0.002952589
22-Mar-06	-0.021637	-0.024227	-0.024423	-0.026837	-0.021847	-0.020924	6%	23%	9%	6%	21%	35%	-0.022558806
23-Mar-06	-0.000398	0.001744	0.001983	-0.001548	0.001240	0.001702	6%	23%	9%	6%	21%	35%	0.001320116
24-Mar-06	0.003510	0.007315	0.003090	0.005004	0.005309	0.003588	6%	23%	9%	6%	21%	35%	0.004836147
27-Mar-06	0.001263	-0.000291	0.001517	-0.001045	-0.000483	0.000352	6%	23%	9%	6%	21%	35%	0.000106598
28-Mar-06	0.015452	0.014336	0.016762	0.018480	0.017513	0.017954	6%	23%	9%	6%	21%	35%	0.016804580

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
29-Mar-06	-0.001731	-0.001225	-0.002586	0.000795	-0.001520	-0.001881	6%	23%	9%	6%	21%	35%	-0.001553815
3-Apr-06	0.004768	0.003315	0.007316	0.005474	0.006559	0.006807	11%	13%	16%	10%	17%	34%	0.006045760
4-Apr-06	-0.004061	-0.004449	-0.001786	-0.005654	0.000508	-0.000053	11%	13%	16%	10%	17%	34%	-0.001772386
5-Apr-06	0.013586	0.015111	0.012946	0.013482	0.016096	0.014737	11%	13%	16%	10%	17%	34%	0.014485205
6-Apr-06	0.012073	0.014903	0.010310	0.011872	0.006700	0.008382	11%	13%	16%	10%	17%	34%	0.009970584
7-Apr-06	0.010406	0.017526	0.013284	0.010146	0.009619	0.008424	11%	13%	16%	10%	17%	34%	0.010923188
12-Apr-06	-0.000759	0.011053	0.009773	0.007516	0.002317	0.004707	11%	13%	16%	10%	17%	34%	0.005539994
13-Apr-06	0.002099	-0.002100	-0.000499	0.002632	0.007920	0.005113	11%	13%	16%	10%	17%	34%	0.003226556
17-Apr-06	0.005309	0.007457	0.002267	0.008365	0.002453	0.002543	11%	13%	16%	10%	17%	34%	0.003974479
18-Apr-06	0.023087	0.028030	0.026198	0.020457	0.023314	0.024332	11%	13%	16%	10%	17%	34%	0.024403884
19-Apr-06	0.028462	0.039698	0.041275	0.036429	0.032832	0.033406	11%	13%	16%	10%	17%	34%	0.035059182
20-Apr-06	0.013467	0.009835	0.002133	0.007345	0.003877	0.004994	11%	13%	16%	10%	17%	34%	0.006152005
21-Apr-06	0.008641	-0.001784	-0.005773	0.005612	-0.007571	-0.007808	11%	13%	16%	10%	17%	34%	-0.003541384
24-Apr-06	-0.012414	-0.007202	-0.010398	-0.009470	-0.010552	-0.011094	11%	13%	16%	10%	17%	34%	-0.010396830
25-Apr-06	0.010015	0.012219	0.011484	0.014693	0.006759	0.007527	11%	13%	16%	10%	17%	34%	0.009573224
26-Apr-06	0.022309	0.015454	0.014692	0.023256	0.015753	0.017236	11%	13%	16%	10%	17%	34%	0.017512445
27-Apr-06	-0.001071	-0.004664	-0.006789	-0.008905	-0.006227	-0.006995	11%	13%	16%	10%	17%	34%	-0.006049167
28-Apr-06	-0.007085	-0.017741	-0.016271	-0.007785	-0.013055	-0.012954	11%	13%	16%	10%	17%	34%	-0.012932457
1-May-06	0.009149	0.015661	0.010835	0.017710	0.008310	0.010376	11%	13%	16%	10%	17%	34%	0.011324153
2-May-06	-0.000056	-0.008400	-0.006714	0.002636	-0.005647	-0.002878	11%	13%	16%	10%	17%	34%	-0.003797400
3-May-06	0.003324	0.002320	0.004227	0.011030	0.007658	0.006930	11%	13%	16%	10%	17%	34%	0.006034502
4-May-06	0.001708	-0.000741	-0.001654	0.001750	-0.002004	-0.002844	11%	13%	16%	10%	17%	34%	-0.001294366
8-May-06	0.018628	0.017212	0.008711	0.024539	0.016617	0.016607	11%	13%	16%	10%	17%	34%	0.016439018
9-May-06	0.012854	0.009277	0.019031	0.011740	0.013432	0.013500	11%	13%	16%	10%	17%	34%	0.013579118
10-May-06	0.003755	0.009868	0.010173	0.003094	0.005666	0.007482	11%	13%	16%	10%	17%	34%	0.007051133
11-May-06	0.016988	0.011695	0.005325	0.023484	0.010941	0.010679	11%	13%	16%	10%	17%	34%	0.011955576
12-May-06	-0.019691	-0.018834	-0.019190	-0.025287	-0.021418	-0.021942	11%	13%	16%	10%	17%	34%	-0.021096287
15-May-06	-0.072121	-0.074499	-0.068905	-0.085259	-0.072712	-0.072814	11%	13%	16%	10%	17%	34%	-0.073510436
16-May-06	0.004151	0.002760	0.002653	0.010128	0.007512	0.007895	11%	13%	16%	10%	17%	34%	0.006152827
17-May-06	0.029823	0.025331	0.021272	0.041667	0.023501	0.024647	11%	13%	16%	10%	17%	34%	0.026226012
18-May-06	-0.043038	-0.044335	-0.034529	-0.049520	-0.041240	-0.043168	11%	13%	16%	10%	17%	34%	-0.042229561
19-May-06	-0.005584	-0.008427	-0.006635	-0.005137	-0.010622	-0.008534	11%	13%	16%	10%	17%	34%	-0.007920101
22-May-06	-0.066721	-0.070702	-0.056066	-0.086551	-0.063397	-0.063789	11%	13%	16%	10%	17%	34%	-0.065896757
23-May-06	0.020556	0.012686	0.008632	0.027528	0.022595	0.020099	11%	13%	16%	10%	17%	34%	0.018561153
24-May-06	-0.003989	0.004460	0.010186	-0.011134	-0.004073	-0.004093	11%	13%	16%	10%	17%	34%	-0.001442545
29-May-06	0.010087	0.013965	0.004272	0.012687	0.001369	0.002442	11%	13%	16%	10%	17%	34%	0.005844191
30-May-06	0.025407	0.031847	0.032380	0.031606	0.025474	0.028045	11%	13%	16%	10%	17%	34%	0.028804858
31-May-06	-0.023595	-0.026104	-0.030904	-0.023079	-0.024474	-0.025966	11%	13%	16%	10%	17%	34%	-0.025955656
1-Jun-06	-0.011093	-0.011033	-0.005686	-0.017007	-0.013772	-0.011518	11%	13%	16%	10%	17%	34%	-0.011406710
2-Jun-06	0.014262	0.013330	0.013268	0.016143	0.018143	0.016967	11%	13%	16%	10%	17%	34%	0.015745462
5-Jun-06	0.003618	0.005856	0.002882	0.002865	0.001609	0.001948	11%	13%	16%	10%	17%	34%	0.002805443
6-Jun-06	-0.022141	-0.026217	-0.025929	-0.022664	-0.021213	-0.022693	11%	13%	16%	10%	17%	34%	-0.023325024
7-Jun-06	-0.022653	-0.022934	-0.018740	-0.022199	-0.016265	-0.017110	11%	13%	16%	10%	17%	34%	-0.019070125
8-Jun-06	-0.036075	-0.036231	-0.035684	-0.036139	-0.040825	-0.039345	11%	13%	16%	10%	17%	34%	-0.037955057
9-Jun-06	0.027002	0.025037	0.020534	0.031079	0.028922	0.029146	11%	13%	16%	10%	17%	34%	0.027185991
12-Jun-06	-0.000435	0.003687	0.003340	0.003298	-0.000791	-0.000783	11%	13%	16%	10%	17%	34%	0.000853033
13-Jun-06	-0.028200	-0.023189	-0.025120	-0.028006	-0.024432	-0.025537	11%	13%	16%	10%	17%	34%	-0.025526072
14-Jun-06	-0.004149	-0.003365	-0.003736	-0.016427	-0.003304	-0.001777	11%	13%	16%	10%	17%	34%	-0.004214437
15-Jun-06	0.005186	0.002169	0.003121	0.005455	0.005513	0.007128	11%	13%	16%	10%	17%	34%	0.005221635
16-Jun-06	0.050739	0.051041	0.055639	0.056371	0.056451	0.056218	11%	13%	16%	10%	17%	34%	0.054908327
19-Jun-06	-0.008230	-0.008877	-0.010851	-0.011902	-0.009690	-0.010240	11%	13%	16%	10%	17%	34%	-0.010001367
20-Jun-06	-0.000147	-0.001589	-0.001753	-0.001702	-0.001095	-0.000006	11%	13%	16%	10%	17%	34%	-0.000842361
21-Jun-06	-0.000009	0.002770	0.002848	0.000650	-0.001652	-0.001913	11%	13%	16%	10%	17%	34%	-0.000073321
22-Jun-06	0.010601	0.011443	0.010290	0.013336	0.005449	0.006943	11%	13%	16%	10%	17%	34%	0.008804941
23-Jun-06	-0.005962	-0.009005	-0.007144	-0.006591	-0.006924	-0.006869	11%	13%	16%	10%	17%	34%	-0.007060861
26-Jun-06	-0.003530	0.000000	-0.003425	-0.002571	-0.002185	-0.003194	11%	13%	16%	10%	17%	34%	-0.002634226
27-Jun-06	0.002671	0.009628	0.006057	0.002880	0.002223	0.002228	11%	13%	16%	10%	17%	34%	0.003870521
28-Jun-06	-0.005904	-0.005112	-0.008236	-0.008024	-0.013717	-0.011763	11%	13%	16%	10%	17%	34%	-0.009684894
29-Jun-06	0.005647	0.002960	0.002842	0.006869	0.006609	0.004898	11%	13%	16%	10%	17%	34%	0.004897495
30-Jun-06	0.024260	0.019498	0.022075	0.026958	0.024516	0.024699	11%	13%	16%	10%	17%	34%	0.023768912

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
3-Jul-06	0.015397	0.014291	0.018136	0.022616	0.021044	0.018962	15%	8%	19%	12%	15%	30%	0.018676230
4-Jul-06	0.007927	0.006630	0.007605	0.013448	0.007497	0.007753	15%	8%	19%	12%	15%	30%	0.008336633
5-Jul-06	-0.000199	0.000181	-0.002189	0.001138	-0.003103	-0.001989	15%	8%	19%	12%	15%	30%	-0.001367564
6-Jul-06	-0.003707	-0.002321	0.004093	-0.000708	0.000584	0.001108	15%	8%	19%	12%	15%	30%	0.000357609
7-Jul-06	0.007206	0.006979	0.004900	0.002413	0.002785	0.002861	15%	8%	19%	12%	15%	30%	0.004159264
10-Jul-06	-0.003137	-0.002842	-0.003266	-0.003900	-0.005044	-0.004616	15%	8%	19%	12%	15%	30%	-0.003976434
11-Jul-06	0.003300	0.005915	0.001977	0.004982	0.001754	0.001988	15%	8%	19%	12%	15%	30%	0.002822113
12-Jul-06	0.001034	-0.000052	0.001608	-0.000139	0.001851	0.002272	15%	8%	19%	12%	15%	30%	0.001415950
13-Jul-06	-0.007634	-0.013352	-0.013436	-0.012273	-0.012573	-0.011761	15%	8%	19%	12%	15%	30%	-0.011745129
14-Jul-06	-0.020781	-0.017661	-0.020268	-0.028631	-0.018055	-0.019546	15%	8%	19%	12%	15%	30%	-0.020631613
17-Jul-06	-0.019026	-0.018138	-0.020168	-0.023068	-0.018780	-0.017846	15%	8%	19%	12%	15%	30%	-0.019279158
18-Jul-06	0.006028	0.001109	0.002937	0.004462	0.000370	0.000264	15%	8%	19%	12%	15%	30%	0.002259330
19-Jul-06	-0.002057	-0.003566	0.000553	-0.002055	-0.002467	-0.002595	15%	8%	19%	12%	15%	30%	-0.001908115
20-Jul-06	0.023871	0.025184	0.025457	0.028967	0.027549	0.025221	15%	8%	19%	12%	15%	30%	0.025876729
21-Jul-06	-0.000694	0.000753	0.002836	-0.000801	0.001959	0.001608	15%	8%	19%	12%	15%	30%	0.001171866
24-Jul-06	-0.000932	-0.000096	-0.004764	-0.005000	-0.006273	-0.007547	15%	8%	19%	12%	15%	30%	-0.004926405
25-Jul-06	0.007218	0.007358	0.008953	0.007461	0.005854	0.003495	15%	8%	19%	12%	15%	30%	0.006241648
26-Jul-06	0.006151	0.007014	0.008373	0.002804	0.003732	0.004165	15%	8%	19%	12%	15%	30%	0.005240815
27-Jul-06	0.015692	0.007793	0.011787	0.016592	0.015506	0.014525	15%	8%	19%	12%	15%	30%	0.014090793
28-Jul-06	0.001814	0.001203	-0.000754	-0.003234	0.000981	0.001841	15%	8%	19%	12%	15%	30%	0.000538655
31-Jul-06	0.010715	0.008406	0.012380	0.012966	0.008440	0.008967	15%	8%	19%	12%	15%	30%	0.010251591
1-Aug-06	0.014887	0.010103	0.016810	0.017620	0.016190	0.015213	15%	8%	19%	12%	15%	30%	0.015525052
2-Aug-06	0.014646	0.008611	0.013268	0.017177	0.013602	0.011811	15%	8%	19%	12%	15%	30%	0.013223309
3-Aug-06	-0.009099	-0.007097	-0.007384	-0.008864	-0.008835	-0.007466	15%	8%	19%	12%	15%	30%	-0.008059426
4-Aug-06	0.010513	0.007961	0.006824	0.007572	0.008335	0.006533	15%	8%	19%	12%	15%	30%	0.007716862
7-Aug-06	0.011892	0.008225	0.006187	0.009166	0.006970	0.006521	15%	8%	19%	12%	15%	30%	0.007815804
8-Aug-06	-0.001975	-0.000332	0.002043	-0.000090	-0.002065	-0.003361	15%	8%	19%	12%	15%	30%	-0.001298560
9-Aug-06	0.012140	0.010141	0.017444	0.017277	0.015296	0.014922	15%	8%	19%	12%	15%	30%	0.014953784
10-Aug-06	-0.028289	-0.023088	-0.025063	-0.027777	-0.021975	-0.019160	15%	8%	19%	12%	15%	30%	-0.023479721
11-Aug-06	0.012993	0.013087	0.011738	0.013958	0.011478	0.010540	15%	8%	19%	12%	15%	30%	0.011905594
14-Aug-06	0.006977	0.010390	0.007997	0.013018	0.014688	0.014231	15%	8%	19%	12%	15%	30%	0.011568590
15-Aug-06	0.011250	0.005894	0.008011	0.008634	0.009909	0.008481	15%	8%	19%	12%	15%	30%	0.008863633
16-Aug-06	0.010545	0.011520	0.010441	0.014072	0.015075	0.013495	15%	8%	19%	12%	15%	30%	0.012630642
22-Aug-06	-0.005844	0.002131	-0.005323	-0.003230	-0.000403	0.000435	15%	8%	19%	12%	15%	30%	-0.002072477
23-Aug-06	-0.002501	-0.001698	-0.002976	-0.001823	-0.001993	-0.000871	15%	8%	19%	12%	15%	30%	-0.001871113
24-Aug-06	-0.005148	-0.008718	-0.005648	-0.008972	-0.007437	-0.006903	15%	8%	19%	12%	15%	30%	-0.006872706
25-Aug-06	-0.014807	-0.013856	-0.013656	-0.015948	-0.012341	-0.011765	15%	8%	19%	12%	15%	30%	-0.013357038
28-Aug-06	0.000509	0.000321	0.000999	-0.001962	-0.000534	0.000764	15%	8%	19%	12%	15%	30%	0.000196737
29-Aug-06	0.015661	0.010259	0.015727	0.015749	0.011419	0.009886	15%	8%	19%	12%	15%	30%	0.012867175
30-Aug-06	-0.005746	-0.005946	-0.004856	-0.007035	-0.004826	-0.005023	15%	8%	19%	12%	15%	30%	-0.005393586
31-Aug-06	0.005529	0.002043	0.007584	0.002499	0.005067	0.004067	15%	8%	19%	12%	15%	30%	0.004757921
1-Sep-06	0.008710	0.008559	0.008795	0.011534	0.011366	0.010772	15%	8%	19%	12%	15%	30%	0.010100948
4-Sep-06	0.015139	0.015880	0.017243	0.021366	0.017045	0.016171	15%	8%	19%	12%	15%	30%	0.016970747
5-Sep-06	-0.003089	-0.000485	-0.000873	-0.002765	0.001325	0.001374	15%	8%	19%	12%	15%	30%	-0.000400639
6-Sep-06	-0.001698	0.000512	-0.001350	-0.000179	0.002469	0.000459	15%	8%	19%	12%	15%	30%	0.000019067

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Persona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
7-Sep-06	-0.004052	-0.001699	-0.005409	-0.004804	-0.001937	-0.002164	15%	8%	19%	12%	15%	30%	-0.003323120
8-Sep-06	-0.001703	-0.000365	-0.001880	-0.001479	-0.000973	-0.001313	15%	8%	19%	12%	15%	30%	-0.001376635
11-Sep-06	-0.016392	-0.014149	-0.013135	-0.018168	-0.015116	-0.013764	15%	8%	19%	12%	15%	30%	-0.014836833
12-Sep-06	-0.011806	-0.011541	-0.013783	-0.012328	-0.010681	-0.010053	15%	8%	19%	12%	15%	30%	-0.011515380
13-Sep-06	0.009398	0.011080	0.011095	0.012855	0.016071	0.015198	15%	8%	19%	12%	15%	30%	0.013062714
14-Sep-06	0.009602	0.003051	0.008635	0.010281	0.008564	0.008531	15%	8%	19%	12%	15%	30%	0.008524722
15-Sep-06	0.001618	0.004916	0.002092	0.001531	0.003005	0.002884	15%	8%	19%	12%	15%	30%	0.002543586
18-Sep-06	0.003426	0.006712	0.006077	0.005204	0.005512	0.004870	15%	8%	19%	12%	15%	30%	0.005152164
19-Sep-06	0.007856	0.009330	0.009526	0.008541	0.007537	0.008128	15%	8%	19%	12%	15%	30%	0.008399597
20-Sep-06	-0.000002	-0.002554	-0.001085	-0.001171	-0.003704	-0.003496	15%	8%	19%	12%	15%	30%	-0.002174520
21-Sep-06	0.019937	0.018851	0.017012	0.019651	0.018087	0.016210	15%	8%	19%	12%	15%	30%	0.017852521
22-Sep-06	0.005882	0.003292	0.005596	0.001382	-0.000189	0.000374	15%	8%	19%	12%	15%	30%	0.002464945
25-Sep-06	-0.003196	-0.004388	-0.002199	-0.002118	-0.000688	-0.000805	15%	8%	19%	12%	15%	30%	-0.001852114
26-Sep-06	-0.009633	-0.008748	-0.008770	-0.008641	-0.006489	-0.006213	15%	8%	19%	12%	15%	30%	-0.007757385
27-Sep-06	0.011153	0.015499	0.011872	0.013473	0.011116	0.010355	15%	8%	19%	12%	15%	30%	0.011656330
28-Sep-06	0.000296	-0.000475	-0.000515	0.001511	0.003924	0.003112	15%	8%	19%	12%	15%	30%	0.001650529
29-Sep-06	0.001948	-0.002139	0.001888	-0.001194	0.001519	0.000625	15%	8%	19%	12%	15%	30%	0.000768419
2-Oct-06	-0.003844	-0.003946	-0.002966	-0.006002	-0.005192	-0.005390	18%	4%	22%	16%	12%	29%	-0.004619610
3-Oct-06	0.010309	0.009427	0.009869	0.008127	0.008560	0.006979	18%	4%	22%	16%	12%	29%	0.008653655
4-Oct-06	-0.002689	-0.005026	-0.004159	0.000309	0.002351	0.000992	18%	4%	22%	16%	12%	29%	-0.000918182
5-Oct-06	0.005782	0.005432	0.005382	0.006060	0.004895	0.005166	18%	4%	22%	16%	12%	29%	0.005440516
6-Oct-06	0.004305	0.003011	0.003919	0.001090	0.002346	0.001357	18%	4%	22%	16%	12%	29%	0.002565105
9-Oct-06	-0.003371	-0.004863	-0.003781	-0.005665	-0.006093	-0.004918	18%	4%	22%	16%	12%	29%	-0.004664728
10-Oct-06	0.010475	0.010414	0.010753	0.013972	0.012932	0.011177	18%	4%	22%	16%	12%	29%	0.011601960
11-Oct-06	0.001354	-0.000717	0.000932	-0.001719	-0.002078	-0.002705	18%	4%	22%	16%	12%	29%	-0.000901719
12-Oct-06	0.000056	0.002882	0.000747	-0.001122	-0.003055	-0.001861	18%	4%	22%	16%	12%	29%	-0.000824337
13-Oct-06	0.016505	0.019341	0.016937	0.018496	0.016248	0.016171	18%	4%	22%	16%	12%	29%	0.016889753
16-Oct-06	-0.007157	-0.009791	-0.009905	-0.008070	-0.008509	-0.008866	18%	4%	22%	16%	12%	29%	-0.008649336
17-Oct-06	0.003707	0.001595	0.002745	0.002146	0.001977	0.001911	18%	4%	22%	16%	12%	29%	0.002441559
18-Oct-06	-0.002330	-0.002444	-0.003308	-0.002949	-0.001770	-0.001591	18%	4%	22%	16%	12%	29%	-0.002360879
19-Oct-06	0.002098	-0.000169	0.001879	0.002828	0.001373	0.001864	18%	4%	22%	16%	12%	29%	0.001930931
20-Oct-06	0.004063	0.004322	0.005099	0.003329	0.004048	0.003385	18%	4%	22%	16%	12%	29%	0.003979111
30-Oct-06	0.010334	0.005189	0.009931	0.005199	0.004654	0.005597	18%	4%	22%	16%	12%	29%	0.007168035
31-Oct-06	0.001689	0.001921	0.001233	0.003073	-0.001047	-0.000997	18%	4%	22%	16%	12%	29%	0.000706723
1-Nov-06	0.003479	0.007437	0.003305	0.003479	0.004836	0.005000	18%	4%	22%	16%	12%	29%	0.004188711
2-Nov-06	0.014207	0.011151	0.016405	0.013053	0.011004	0.011175	18%	4%	22%	16%	12%	29%	0.013113644
3-Nov-06	0.005025	0.000528	0.006734	0.004139	0.002772	0.003279	18%	4%	22%	16%	12%	29%	0.004308197
6-Nov-06	0.012970	0.011340	0.014224	0.012564	0.017537	0.016734	18%	4%	22%	16%	12%	29%	0.014770203
7-Nov-06	0.004359	0.004187	0.004512	0.005878	0.007346	0.007543	18%	4%	22%	16%	12%	29%	0.005920155
8-Nov-06	-0.004437	-0.009803	-0.005764	-0.004652	-0.005870	-0.005738	18%	4%	22%	16%	12%	29%	-0.005499778
9-Nov-06	0.006766	0.002976	0.004868	0.006772	0.007798	0.006731	18%	4%	22%	16%	12%	29%	0.006342642
10-Nov-06	0.002111	0.004958	0.003441	0.002041	0.000006	0.000171	18%	4%	22%	16%	12%	29%	0.001665312
13-Nov-06	-0.015837	-0.015004	-0.016389	-0.017811	-0.016444	-0.015945	18%	4%	22%	16%	12%	29%	-0.016350295
14-Nov-06	0.017380	0.016608	0.018239	0.016398	0.017756	0.017128	18%	4%	22%	16%	12%	29%	0.017353325
15-Nov-06	0.000092	0.003725	0.001020	0.001363	-0.000364	0.000509	18%	4%	22%	16%	12%	29%	0.000688078
16-Nov-06	-0.000025	-0.000959	-0.000953	0.003399	-0.000162	-0.000099	18%	4%	22%	16%	12%	29%	0.000254867
17-Nov-06	0.003430	0.001710	0.002313	0.005916	0.003801	0.003003	18%	4%	22%	16%	12%	29%	0.003451358
20-Nov-06	0.005424	0.004472	0.004829	0.002851	0.004492	0.005316	18%	4%	22%	16%	12%	29%	0.004702036
21-Nov-06	0.001709	0.000434	0.002665	0.001404	0.001369	0.000637	18%	4%	22%	16%	12%	29%	0.001468790
22-Nov-06	0.012573	0.009803	0.011798	0.015290	0.017036	0.014780	18%	4%	22%	16%	12%	29%	0.013935860
23-Nov-06	-0.002486	0.000121	-0.001771	-0.000763	0.000219	0.001291	18%	4%	22%	16%	12%	29%	-0.000536605
24-Nov-06	0.004718	0.005191	0.004700	0.003461	0.002697	0.004781	18%	4%	22%	16%	12%	29%	0.004296659
27-Nov-06	0.008908	0.005882	0.011469	0.007457	0.003489	0.006079	18%	4%	22%	16%	12%	29%	0.007630286
28-Nov-06	-0.024227	-0.031175	-0.025177	-0.031950	-0.022005	-0.023204	18%	4%	22%	16%	12%	29%	-0.025347582
29-Nov-06	0.014255	0.012360	0.014164	0.014707	0.012568	0.011893	18%	4%	22%	16%	12%	29%	0.013349900
30-Nov-06	0.003027	0.004508	0.004065	0.004634	0.006795	0.006518	18%	4%	22%	16%	12%	29%	0.005036222
1-Dec-06	0.010190	0.008450	0.011863	0.011999	0.018951	0.011670	18%	4%	22%	16%	12%	29%	0.012292088
4-Dec-06	-0.005945	-0.009728	-0.008200	-0.009357	-0.004311	-0.004994	18%	4%	22%	16%	12%	29%	-0.006635080
5-Dec-06	0.024468	0.024159	0.025305	0.026187	0.026531	0.027143	18%	4%	22%	16%	12%	29%	0.025942248
6-Dec-06	0.005130	0.003406	0.005623	0.003533	0.006413	0.003322	18%	4%	22%	16%	12%	29%	0.004554989

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
7-Dec-06	-0.000171	-0.002203	-0.001940	0.002171	0.003570	0.001136	18%	4%	22%	16%	12%	29%	0.000594115
8-Dec-06	-0.003980	-0.001340	-0.003890	-0.003886	0.001033	-0.000249	18%	4%	22%	16%	12%	29%	-0.002153561
11-Dec-06	-0.006561	-0.006756	-0.005781	-0.011392	-0.010886	-0.007720	18%	4%	22%	16%	12%	29%	-0.008047264
12-Dec-06	0.000122	0.000517	-0.001752	0.000865	0.002825	0.001346	18%	4%	22%	16%	12%	29%	0.000540528
13-Dec-06	-0.002071	-0.001283	-0.002969	-0.002578	0.002512	-0.000297	18%	4%	22%	16%	12%	29%	-0.001237452
14-Dec-06	0.001968	0.005601	0.004068	-0.000774	0.001956	0.003890	18%	4%	22%	16%	12%	29%	0.002661035
15-Dec-06	0.011398	0.009718	0.010443	0.014490	0.010660	0.010412	18%	4%	22%	16%	12%	29%	0.011254236
18-Dec-06	-0.001155	-0.000013	0.000337	-0.000957	-0.001554	0.000802	18%	4%	22%	16%	12%	29%	-0.000245906
19-Dec-06	-0.028074	-0.029112	-0.028584	-0.032696	-0.030658	-0.030338	18%	4%	22%	16%	12%	29%	-0.029937646
20-Dec-06	0.016750	0.019773	0.018165	0.019590	0.016874	0.016692	18%	4%	22%	16%	12%	29%	0.017616329
21-Dec-06	0.013044	0.012040	0.013566	0.014357	0.012200	0.014025	18%	4%	22%	16%	12%	29%	0.013510881
22-Dec-06	-0.000279	0.000842	-0.002208	0.000813	-0.001458	-0.000359	18%	4%	22%	16%	12%	29%	-0.000647988
26-Dec-06	-0.003346	-0.003462	-0.002894	-0.003879	-0.001493	-0.000608	18%	4%	22%	16%	12%	29%	-0.002318050
27-Dec-06	0.009621	0.008807	0.009120	0.012405	0.010575	0.010725	18%	4%	22%	16%	12%	29%	0.010369108
28-Dec-06	-0.002925	-0.004585	-0.003707	-0.003918	-0.002570	-0.002131	18%	4%	22%	16%	12%	29%	-0.003038288
2-Jan-07	0.016054	0.016710	0.020228	0.018412	0.015498	0.016017	21%	8%	22%	11%	9%	29%	0.017200592
3-Jan-07	-0.000198	0.004088	0.003165	0.002420	-0.002100	-0.001111	21%	8%	22%	11%	9%	29%	0.000725575
4-Jan-07	-0.004218	-0.001516	-0.004261	-0.004459	-0.004385	-0.003578	21%	8%	22%	11%	9%	29%	-0.003860114
5-Jan-07	0.004861	-0.001524	0.000477	0.005898	0.001947	0.002148	21%	8%	22%	11%	9%	29%	0.002446863
8-Jan-07	-0.008154	-0.008651	-0.011487	-0.009691	-0.011245	-0.011711	21%	8%	22%	11%	9%	29%	-0.010394625
9-Jan-07	-0.021349	-0.018305	-0.021002	-0.023626	-0.019736	-0.021266	21%	8%	22%	11%	9%	29%	-0.021096017
10-Jan-07	-0.044340	-0.041341	-0.044583	-0.050036	-0.038776	-0.041513	21%	8%	22%	11%	9%	29%	-0.043429905
11-Jan-07	-0.007077	-0.004801	-0.002909	-0.007006	-0.004355	-0.002462	21%	8%	22%	11%	9%	29%	-0.004397489
12-Jan-07	-0.017102	-0.017793	-0.014785	-0.030385	-0.015607	-0.013926	21%	8%	22%	11%	9%	29%	-0.017051083
15-Jan-07	0.032518	0.026140	0.031440	0.038919	0.025382	0.029366	21%	8%	22%	11%	9%	29%	0.030880911
16-Jan-07	0.016831	0.010025	0.014676	0.017989	0.009262	0.011605	21%	8%	22%	11%	9%	29%	0.013715938
17-Jan-07	0.003526	0.001099	0.004532	0.002213	0.001300	0.002668	21%	8%	22%	11%	9%	29%	0.002943296
18-Jan-07	0.007278	0.003641	0.006140	0.011290	0.008424	0.007610	21%	8%	22%	11%	9%	29%	0.007370644
19-Jan-07	0.005921	0.007946	0.004913	0.008079	0.010915	0.009588	21%	8%	22%	11%	9%	29%	0.007630723
22-Jan-07	0.017668	0.015503	0.015806	0.014781	0.011785	0.012382	21%	8%	22%	11%	9%	29%	0.014699713
23-Jan-07	-0.004877	-0.003934	-0.005758	-0.003859	-0.006804	-0.006071	21%	8%	22%	11%	9%	29%	-0.005401481
24-Jan-07	-0.002577	-0.002609	-0.000878	0.000616	0.001331	0.000701	21%	8%	22%	11%	9%	29%	-0.000556397
25-Jan-07	-0.017181	-0.016677	-0.018554	-0.020232	-0.015668	-0.017515	21%	8%	22%	11%	9%	29%	-0.017722658
26-Jan-07	-0.007738	-0.008477	-0.007609	-0.009405	-0.008037	-0.008691	21%	8%	22%	11%	9%	29%	-0.008256077
29-Jan-07	0.000242	-0.001017	0.001393	0.005675	0.002200	0.003112	21%	8%	22%	11%	9%	29%	0.001987876
30-Jan-07	0.000847	-0.000576	0.003236	-0.000524	0.001610	-0.000459	21%	8%	22%	11%	9%	29%	0.000787159
31-Jan-07	-0.005351	-0.004084	-0.004131	-0.004883	-0.003981	-0.004883	21%	8%	22%	11%	9%	29%	-0.004669972
1-Feb-07	0.004974	0.001857	0.004854	0.016146	0.008447	0.006274	21%	8%	22%	11%	9%	29%	0.006604404
2-Feb-07	0.003639	0.005180	0.003278	0.002099	0.003708	0.006412	21%	8%	22%	11%	9%	29%	0.004328904
5-Feb-07	-0.007408	-0.005595	-0.004384	-0.010788	-0.006354	-0.005773	21%	8%	22%	11%	9%	29%	-0.006405159
6-Feb-07	-0.004821	-0.006062	-0.002947	-0.005409	-0.006653	-0.006467	21%	8%	22%	11%	9%	29%	-0.005230784
7-Feb-07	0.002367	0.001768	-0.000147	-0.000127	-0.000484	0.000221	21%	8%	22%	11%	9%	29%	0.000619989
8-Feb-07	-0.009813	-0.010422	-0.007503	-0.007594	-0.010124	-0.010604	21%	8%	22%	11%	9%	29%	-0.009382296
9-Feb-07	-0.005919	-0.006476	-0.004161	-0.005857	-0.007710	-0.006977	21%	8%	22%	11%	9%	29%	-0.006052424
12-Feb-07	-0.002120	-0.004514	0.003694	-0.007257	-0.004991	-0.005266	21%	8%	22%	11%	9%	29%	-0.002802792
13-Feb-07	-0.001848	-0.001007	0.002445	-0.005761	-0.002948	-0.003996	21%	8%	22%	11%	9%	29%	-0.002003597
14-Feb-07	0.014784	0.013948	0.012481	0.010689	0.008062	0.010146	21%	8%	22%	11%	9%	29%	0.011808728
15-Feb-07	0.025350	0.023492	0.029401	0.027227	0.022781	0.024453	21%	8%	22%	11%	9%	29%	0.025774001
16-Feb-07	0.004906	0.007988	0.006796	-0.003196	0.002722	0.003028	21%	8%	22%	11%	9%	29%	0.003940419
19-Feb-07	0.000360	0.001669	0.002412	0.001355	0.001184	0.002388	21%	8%	22%	11%	9%	29%	0.001680700

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
20-Feb-07	0.002977	0.001125	0.004450	-0.000155	0.000196	-0.000172	21%	8%	22%	11%	9%	29%	0.001630747
21-Feb-07	0.009556	0.005129	0.012213	0.005619	0.007586	0.006886	21%	8%	22%	11%	9%	29%	0.008377180
22-Feb-07	-0.005828	-0.006129	-0.002666	-0.006521	-0.004272	-0.003945	21%	8%	22%	11%	9%	29%	-0.004559631
23-Feb-07	-0.012274	-0.011169	-0.012877	-0.009395	-0.008271	-0.008900	21%	8%	22%	11%	9%	29%	-0.010651816
26-Feb-07	-0.004784	-0.004674	-0.004680	-0.006110	-0.005009	-0.005182	21%	8%	22%	11%	9%	29%	-0.005032691
27-Feb-07	-0.011647	-0.008590	-0.010471	-0.016952	-0.008348	-0.010057	21%	8%	22%	11%	9%	29%	-0.010952254
28-Feb-07	-0.013232	-0.008771	-0.013314	-0.013416	-0.007601	-0.011326	21%	8%	22%	11%	9%	29%	-0.011825952
1-Mar-07	0.007042	0.007858	0.007534	0.006601	0.004877	0.006557	21%	8%	22%	11%	9%	29%	0.006826281
2-Mar-07	-0.000659	-0.002071	-0.000228	-0.002591	-0.002363	-0.001643	21%	8%	22%	11%	9%	29%	-0.001336418
5-Mar-07	-0.037592	-0.032846	-0.039130	-0.047501	-0.031102	-0.032411	21%	8%	22%	11%	9%	29%	-0.036508284
6-Mar-07	0.021045	0.021008	0.022267	0.028731	0.017422	0.018647	21%	8%	22%	11%	9%	29%	0.021112541
7-Mar-07	0.009310	0.013238	0.010204	0.010989	0.007456	0.008516	21%	8%	22%	11%	9%	29%	0.009609132
8-Mar-07	0.018329	0.018313	0.018844	0.020277	0.014886	0.014609	21%	8%	22%	11%	9%	29%	0.001980229
9-Mar-07	-0.002661	-0.001674	-0.003014	-0.008312	-0.000786	-0.001214	21%	8%	22%	11%	9%	29%	-0.002678193
12-Mar-07	0.018263	0.020296	0.016311	0.020055	0.016984	0.017031	21%	8%	22%	11%	9%	29%	0.017732206
13-Mar-07	0.001647	0.002972	0.002379	0.004052	0.000691	0.001246	21%	8%	22%	11%	9%	29%	0.001971577
14-Mar-07	-0.019617	-0.022091	-0.019013	-0.025664	-0.019770	-0.020292	21%	8%	22%	11%	9%	29%	-0.020559929
15-Mar-07	0.008788	0.011069	0.010802	0.012368	0.005063	0.005838	21%	8%	22%	11%	9%	29%	0.008601841
16-Mar-07	0.000173	0.001214	0.000137	0.001853	-0.001000	-0.000268	21%	8%	22%	11%	9%	29%	0.000198029
20-Mar-07	0.000562	-0.001759	0.002355	0.007862	-0.006558	-0.005121	21%	8%	22%	11%	9%	29%	-0.000753154
21-Mar-07	0.003695	0.003109	0.004863	0.005881	0.005513	0.005656	21%	8%	22%	11%	9%	29%	0.004871304
22-Mar-07	0.014977	0.015680	0.012493	0.019601	0.015619	0.016720	21%	8%	22%	11%	9%	29%	0.015567700
23-Mar-07	-0.004306	-0.002531	-0.002491	-0.006642	-0.001799	-0.000619	21%	8%	22%	11%	9%	29%	-0.002724639
26-Mar-07	0.005725	0.001787	0.005846	0.007008	0.006249	0.005460	21%	8%	22%	11%	9%	29%	0.005536216
27-Mar-07	0.003529	-0.000469	0.001871	0.001173	0.002334	0.002948	21%	8%	22%	11%	9%	29%	0.002305028
28-Mar-07	-0.012962	-0.015578	-0.013481	-0.017939	-0.013241	-0.012848	21%	8%	22%	11%	9%	29%	-0.013825541
29-Mar-07	0.011593	0.015970	0.009598	0.009163	0.010642	0.011082	21%	8%	22%	11%	9%	29%	0.011026273
30-Mar-07	0.010390	0.012255	0.011072	0.009666	0.006066	0.005935	21%	8%	22%	11%	9%	29%	0.008923815
2-Apr-07	0.009006	0.016640	0.012547	0.015419	0.011708	0.011568	26%	12%	27%	6%	5%	23%	0.012038373
3-Apr-07	0.028257	0.029712	0.025043	0.030044	0.026599	0.025484	26%	12%	27%	6%	5%	23%	0.026951826
4-Apr-07	0.013318	0.013792	0.013343	0.022849	0.011789	0.010249	26%	12%	27%	6%	5%	23%	0.013181210
5-Apr-07	-0.015645	-0.019820	-0.018119	-0.023137	-0.019051	-0.016980	26%	12%	27%	6%	5%	23%	-0.017783932
9-Apr-07	0.011846	0.012367	0.009738	0.011154	0.009439	0.009146	26%	12%	27%	6%	5%	23%	0.010544615
10-Apr-07	0.008277	0.005606	0.008466	0.013061	0.004895	0.005084	26%	12%	27%	6%	5%	23%	0.007372033
11-Apr-07	-0.000528	-0.000529	0.000390	0.003405	0.000937	0.000883	26%	12%	27%	6%	5%	23%	0.000370023
12-Apr-07	0.002740	0.000712	0.003565	-0.000113	0.000412	0.001494	26%	12%	27%	6%	5%	23%	0.002118424
13-Apr-07	0.005412	0.002962	0.005036	0.002168	0.006220	0.006152	26%	12%	27%	6%	5%	23%	0.005021757
16-Apr-07	0.013149	0.015465	0.011425	0.013843	0.012250	0.013089	26%	12%	27%	6%	5%	23%	0.012953339
17-Apr-07	0.002439	0.001528	0.005140	0.003205	-0.000520	-0.001139	26%	12%	27%	6%	5%	23%	0.002107725
18-Apr-07	-0.004974	-0.007544	-0.001190	-0.005158	-0.005431	-0.005289	26%	12%	27%	6%	5%	23%	-0.004385140
19-Apr-07	-0.023755	-0.022141	-0.024268	-0.027369	-0.021509	-0.021651	26%	12%	27%	6%	5%	23%	-0.023308701
20-Apr-07	0.025322	0.026084	0.023732	0.023870	0.027117	0.025620	26%	12%	27%	6%	5%	23%	0.025064920
23-Apr-07	0.013013	0.010996	0.010143	0.012542	0.008596	0.008763	26%	12%	27%	6%	5%	23%	0.010739149
24-Apr-07	-0.003446	-0.005595	-0.005449	-0.004904	-0.008480	-0.008681	26%	12%	27%	6%	5%	23%	-0.005827056
25-Apr-07	0.014992	0.004879	0.017452	0.002566	0.010456	0.006251	26%	12%	27%	6%	5%	23%	0.011353082
26-Apr-07	0.008763	0.012707	0.009709	0.024190	0.010912	0.011555	26%	12%	27%	6%	5%	23%	0.011229446
27-Apr-07	-0.001554	-0.001831	-0.002245	-0.004355	-0.000569	-0.001452	26%	12%	27%	6%	5%	23%	-0.001871420
30-Apr-07	-0.016014	-0.014388	-0.007133	-0.018809	-0.015469	-0.014574	26%	12%	27%	6%	5%	23%	-0.013241233
1-May-07	0.000478	0.000117	0.001690	0.010087	0.004406	0.000522	26%	12%	27%	6%	5%	23%	0.001578421
2-May-07	0.004815	0.002792	0.002298	0.002152	0.006586	0.005554	26%	12%	27%	6%	5%	23%	0.003991038
3-May-07	0.005015	0.007613	0.007686	0.006198	0.007939	0.007286	26%	12%	27%	6%	5%	23%	0.006810618
4-May-07	0.009581	0.005132	0.006494	0.011460	0.007769	0.004850	26%	12%	27%	6%	5%	23%	0.007123213
7-May-07	0.008286	0.006122	0.008853	0.003772	0.002867	0.001719	26%	12%	27%	6%	5%	23%	0.006071553
8-May-07	-0.004675	-0.008678	-0.007435	-0.007834	-0.006783	-0.007401	26%	12%	27%	6%	5%	23%	-0.006853532
9-May-07	0.007129	0.008306	0.006207	0.006476	0.006969	0.006758	26%	12%	27%	6%	5%	23%	0.006891349

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
10-May-07	0.005871	0.005555	0.002772	0.002765	0.005782	0.005636	26%	12%	27%	6%	5%	23%	0.004747762
11-May-07	-0.012451	-0.013379	-0.015492	-0.012621	-0.012692	-0.012230	26%	12%	27%	6%	5%	23%	-0.013353473
14-May-07	0.017420	0.013068	0.018874	0.022174	0.016022	0.012172	26%	12%	27%	6%	5%	23%	0.016273420
15-May-07	-0.000861	-0.003979	-0.000541	-0.000426	0.002158	0.000654	26%	12%	27%	6%	5%	23%	-0.000618434
16-May-07	0.014188	0.013200	0.014680	0.017061	0.019251	0.015893	26%	12%	27%	6%	5%	23%	0.015045316
21-May-07	0.009162	0.009024	0.011271	0.012498	0.008098	0.005501	26%	12%	27%	6%	5%	23%	0.009010018
22-May-07	0.003337	0.008228	0.008820	0.001668	0.002208	0.005856	26%	12%	27%	6%	5%	23%	0.005832231
23-May-07	0.011738	0.007469	0.013190	0.007475	0.009862	0.010419	26%	12%	27%	6%	5%	23%	0.010927880
24-May-07	-0.019376	-0.023790	-0.012457	-0.026609	-0.017046	-0.016180	26%	12%	27%	6%	5%	23%	-0.017647141
25-May-07	-0.007659	-0.014878	-0.007712	-0.009321	-0.015382	-0.014605	26%	12%	27%	6%	5%	23%	-0.010697531
28-May-07	0.009111	0.007363	0.009095	0.017418	0.012345	0.012827	26%	12%	27%	6%	5%	23%	0.010446550
29-May-07	0.000274	-0.003606	0.004176	-0.004464	-0.003473	-0.005900	26%	12%	27%	6%	5%	23%	-0.001090700
30-May-07	-0.002921	-0.001890	-0.001968	-0.008310	-0.005597	-0.003802	26%	12%	27%	6%	5%	23%	-0.003222557
31-May-07	0.015490	0.020620	0.014647	0.018425	0.014560	0.013232	26%	12%	27%	6%	5%	23%	0.015504782
4-Jun-07	0.017667	0.021631	0.019542	0.022565	0.016704	0.017607	26%	12%	27%	6%	5%	23%	0.018898761
5-Jun-07	-0.009475	-0.009838	-0.009874	-0.012484	-0.008576	-0.008418	26%	12%	27%	6%	5%	23%	-0.009520065
6-Jun-07	0.002789	0.004414	0.004771	0.023211	0.004130	0.003324	26%	12%	27%	6%	5%	23%	0.004990393
7-Jun-07	-0.007801	-0.007154	-0.009303	-0.008125	-0.004527	-0.005401	26%	12%	27%	6%	5%	23%	-0.007410371
8-Jun-07	-0.019585	-0.019305	-0.016356	-0.019123	-0.021939	-0.020649	26%	12%	27%	6%	5%	23%	-0.019029285
11-Jun-07	0.016191	0.015773	0.013464	0.014766	0.021243	0.019773	26%	12%	27%	6%	5%	23%	0.016422991
12-Jun-07	0.010157	0.006511	0.007640	0.005826	0.013114	0.013632	26%	12%	27%	6%	5%	23%	0.009729036
13-Jun-07	-0.011095	-0.009533	-0.010928	-0.017829	-0.010529	-0.009670	26%	12%	27%	6%	5%	23%	-0.010915377
14-Jun-07	0.010667	0.011112	0.009896	0.008801	0.013443	0.013972	26%	12%	27%	6%	5%	23%	0.011316260
15-Jun-07	0.006231	0.004612	0.006007	0.007305	0.004549	0.005576	26%	12%	27%	6%	5%	23%	0.005795778
18-Jun-07	0.008416	0.002911	0.009603	0.011754	0.005540	0.004300	26%	12%	27%	6%	5%	23%	0.007151497
19-Jun-07	0.009366	0.011852	0.010267	0.016288	0.007688	0.008177	26%	12%	27%	6%	5%	23%	0.009979092
20-Jun-07	0.008674	0.012838	0.010639	0.012251	0.008637	0.010345	26%	12%	27%	6%	5%	23%	0.010324529
21-Jun-07	-0.007233	-0.009367	-0.006370	-0.009702	-0.008118	-0.007380	26%	12%	27%	6%	5%	23%	-0.007500351
22-Jun-07	-0.000231	0.000461	0.002870	0.000336	0.002803	0.002913	26%	12%	27%	6%	5%	23%	0.001615551
25-Jun-07	-0.000318	0.002444	0.001338	0.002122	0.001902	0.001405	26%	12%	27%	6%	5%	23%	0.001138891
26-Jun-07	-0.000351	-0.002480	0.000473	-0.003489	-0.000166	-0.000462	26%	12%	27%	6%	5%	23%	-0.000603926
27-Jun-07	-0.012160	-0.011735	-0.010256	-0.014411	-0.010737	-0.010707	26%	12%	27%	6%	5%	23%	-0.011322890
28-Jun-07	-0.004060	-0.004557	-0.003420	-0.005759	-0.004520	-0.004581	26%	12%	27%	6%	5%	23%	-0.004201677
29-Jun-07	0.018791	0.018014	0.014698	0.016680	0.012282	0.014492	26%	12%	27%	6%	5%	23%	0.016116452
2-Jul-07	0.017190	0.017653	0.016561	0.017761	0.015826	0.015305	26%	10%	27%	7%	6%	24%	0.016581802
3-Jul-07	0.008832	0.006972	0.007431	0.009409	0.013337	0.011403	26%	10%	27%	7%	6%	24%	0.009171894
4-Jul-07	0.001850	-0.000196	0.000418	-0.000671	0.003552	0.001637	26%	10%	27%	7%	6%	24%	0.001127662
5-Jul-07	0.011926	0.015023	0.012349	0.012827	0.011336	0.010826	26%	10%	27%	7%	6%	24%	0.012128892
6-Jul-07	0.011465	0.008049	0.009394	0.009657	0.003341	0.003906	26%	10%	27%	7%	6%	24%	0.008163935
9-Jul-07	0.027674	0.024343	0.021545	0.021693	0.021942	0.022437	26%	10%	27%	7%	6%	24%	0.023685478
10-Jul-07	0.000311	0.002666	-0.001255	0.000961	0.003961	0.004078	26%	10%	27%	7%	6%	24%	0.001279325
11-Jul-07	-0.009035	-0.008798	-0.007796	-0.006374	-0.007136	-0.006828	26%	10%	27%	7%	6%	24%	-0.007859925
12-Jul-07	0.009726	0.007137	0.005996	0.004292	0.004713	0.003227	26%	10%	27%	7%	6%	24%	0.006246279
13-Jul-07	0.005868	0.004896	0.008102	0.007826	0.007370	0.006547	26%	10%	27%	7%	6%	24%	0.006755619
16-Jul-07	-0.008663	-0.009325	-0.009125	-0.011540	-0.008331	-0.007258	26%	10%	27%	7%	6%	24%	-0.008702911
17-Jul-07	0.009722	0.009473	0.007040	0.011220	0.006413	0.006460	26%	10%	27%	7%	6%	24%	0.008107602
18-Jul-07	0.000721	-0.000085	0.001462	0.001485	0.000743	0.000030	26%	10%	27%	7%	6%	24%	0.000728922
19-Jul-07	0.023763	0.021497	0.019798	0.018910	0.020433	0.018169	26%	10%	27%	7%	6%	24%	0.020605658
20-Jul-07	0.018144	0.016751	0.017407	0.021294	0.019599	0.018767	26%	10%	27%	7%	6%	24%	0.018248805
23-Jul-07	0.014457	0.010812	0.014012	0.015761	0.009884	0.008365	26%	10%	27%	7%	6%	24%	0.012341388
24-Jul-07	0.005679	0.007534	0.006457	0.008676	0.009315	0.007225	26%	10%	27%	7%	6%	24%	0.006866624
25-Jul-07	-0.003679	-0.004525	-0.000980	-0.004727	-0.002965	-0.004329	26%	10%	27%	7%	6%	24%	-0.003218728
26-Jul-07	-0.011106	-0.007696	-0.013898	-0.017210	-0.012117	-0.011245	26%	10%	27%	7%	6%	24%	-0.012019857
27-Jul-07	-0.027156	-0.027253	-0.022322	-0.030546	-0.028349	-0.028624	26%	10%	27%	7%	6%	24%	-0.026505837
30-Jul-07	-0.001611	-0.002672	0.000223	-0.001363	-0.002236	-0.001986	26%	10%	27%	7%	6%	24%	-0.001332440
31-Jul-07	0.018917	0.019304	0.014826	0.020840	0.022340	0.021481	26%	10%	27%	7%	6%	24%	0.018787718
1-Aug-07	-0.042428	-0.038305	-0.036179	-0.049697	-0.037431	-0.036818	26%	10%	27%	7%	6%	24%	-0.039188850
2-Aug-07	0.003294	0.004342	0.006376	0.000481	0.005870	0.003139	26%	10%	27%	7%	6%	24%	0.004159869
3-Aug-07	-0.002472	0.001009	-0.002002	-0.001285	0.002029	0.001071	26%	10%	27%	7%	6%	24%	-0.000801331
6-Aug-07	-0.031484	-0.034626	-0.026433	-0.037909	-0.036913	-0.033711	26%	10%	27%	7%	6%	24%	-0.031727223

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
7-Aug-07	-0.011103	-0.009419	-0.008642	-0.011348	-0.005794	-0.006775	26%	10%	27%	7%	6%	24%	-0.008944608
8-Aug-07	0.036689	0.037783	0.038377	0.045631	0.037894	0.036552	26%	10%	27%	7%	6%	24%	0.037911544
9-Aug-07	-0.007341	-0.008199	-0.007148	-0.007809	-0.010136	-0.009164	26%	10%	27%	7%	6%	24%	-0.008004484
10-Aug-07	-0.015495	-0.016262	-0.014815	-0.019281	-0.017681	-0.016383	26%	10%	27%	7%	6%	24%	-0.015988062
13-Aug-07	0.004454	0.006829	0.003582	0.002604	0.002276	0.003160	26%	10%	27%	7%	6%	24%	0.003902998
14-Aug-07	-0.020806	-0.020347	-0.020580	-0.028728	-0.022262	-0.020654	26%	10%	27%	7%	6%	24%	-0.021290359
15-Aug-07	-0.067042	-0.068939	-0.060678	-0.073744	-0.067101	-0.063222	26%	10%	27%	7%	6%	24%	-0.065076674
16-Aug-07	-0.057951	-0.068128	-0.059972	-0.072266	-0.056459	-0.052904	26%	10%	27%	7%	6%	24%	-0.059255443
20-Aug-07	0.065718	0.074981	0.067490	0.072316	0.065382	0.063964	26%	10%	27%	7%	6%	24%	0.067175999
21-Aug-07	-0.023847	-0.023913	-0.023901	-0.035127	-0.022329	-0.020761	26%	10%	27%	7%	6%	24%	-0.023824202
22-Aug-07	0.036620	0.039512	0.035044	0.044375	0.035995	0.033476	26%	10%	27%	7%	6%	24%	0.036245711
23-Aug-07	0.027696	0.029909	0.025069	0.032624	0.028023	0.025359	26%	10%	27%	7%	6%	24%	0.027019442
24-Aug-07	0.001253	-0.000484	0.001786	0.001296	0.005939	0.009442	26%	10%	27%	7%	6%	24%	0.003428364
27-Aug-07	0.016232	0.013165	0.016399	0.019882	0.019027	0.017683	26%	10%	27%	7%	6%	24%	0.016717202
28-Aug-07	-0.005358	-0.008904	-0.006042	-0.005688	-0.004246	-0.006403	26%	10%	27%	7%	6%	24%	-0.006114147
29-Aug-07	-0.011285	-0.009245	-0.009953	-0.006010	-0.009728	-0.009154	26%	10%	27%	7%	6%	24%	-0.009756752
30-Aug-07	0.008486	0.007531	0.007606	0.003968	0.008156	0.006743	26%	10%	27%	7%	6%	24%	0.007408210
31-Aug-07	0.021034	0.023828	0.024340	0.027949	0.022425	0.021238	26%	10%	27%	7%	6%	24%	0.022823128
3-Sep-07	0.005958	0.008919	0.004485	0.004978	0.009871	0.007589	26%	10%	27%	7%	6%	24%	0.006414108
4-Sep-07	0.000116	0.000540	-0.001352	-0.004102	0.001754	0.000513	26%	10%	27%	7%	6%	24%	-0.000336518
5-Sep-07	0.004375	0.006746	0.006240	0.006475	0.003553	0.002267	26%	10%	27%	7%	6%	24%	0.004723721
6-Sep-07	0.006891	0.004130	0.008945	0.010921	0.002896	0.002537	26%	10%	27%	7%	6%	24%	0.006174843
7-Sep-07	0.006944	0.006331	0.006782	0.006965	0.007530	0.007067	26%	10%	27%	7%	6%	24%	0.006901603
10-Sep-07	-0.013464	-0.015428	-0.012491	-0.014549	-0.016344	-0.014697	26%	10%	27%	7%	6%	24%	-0.013938912
11-Sep-07	-0.000995	0.000809	0.001142	0.003871	0.000135	0.000113	26%	10%	27%	7%	6%	24%	0.000432198
12-Sep-07	-0.003101	-0.000359	-0.003797	-0.004307	-0.022174	0.000000	26%	10%	27%	7%	6%	24%	-0.003482334
13-Sep-07	0.004458	0.007391	0.006855	0.005517	0.025710	0.004200	26%	10%	27%	7%	6%	24%	0.006676623
14-Sep-07	0.003618	0.005551	0.003312	0.003916	0.002151	0.002850	26%	10%	27%	7%	6%	24%	0.003488097
17-Sep-07	-0.000004	-0.001531	0.000191	0.000335	0.000449	0.000498	26%	10%	27%	7%	6%	24%	0.000059183
18-Sep-07	0.009801	0.010485	0.010369	0.013085	0.009175	0.008679	26%	10%	27%	7%	6%	24%	0.009949174
19-Sep-07	0.034697	0.034160	0.033539	0.033950	0.034702	0.031529	26%	10%	27%	7%	6%	24%	0.033529760
20-Sep-07	-0.004560	-0.004768	-0.004297	-0.006955	-0.004112	-0.003367	26%	10%	27%	7%	6%	24%	-0.004366907
21-Sep-07	0.015397	0.018469	0.017521	0.019682	0.013520	0.011894	26%	10%	27%	7%	6%	24%	0.015647330
24-Sep-07	0.008797	0.009055	0.008232	0.012288	0.012146	0.012033	26%	10%	27%	7%	6%	24%	0.009871102
25-Sep-07	-0.009193	-0.012649	-0.009641	-0.012896	-0.011430	-0.011543	26%	10%	27%	7%	6%	24%	-0.010612462
26-Sep-07	0.010174	0.009311	0.010379	0.012345	0.011945	0.011006	26%	10%	27%	7%	6%	24%	0.010589834
27-Sep-07	0.006448	0.009449	0.010925	0.009942	0.007189	0.006987	26%	10%	27%	7%	6%	24%	0.008381733
28-Sep-07	-0.007957	-0.008112	-0.006977	-0.008211	-0.011796	-0.011350	26%	10%	27%	7%	6%	24%	-0.008751697
1-Oct-07	0.012735	0.015749	0.011022	0.010725	0.018841	0.017529	28%	10%	27%	6%	6%	22%	0.013881076
2-Oct-07	0.025591	0.025530	0.022292	0.020341	0.026625	0.026870	28%	10%	27%	6%	6%	22%	0.024694942
3-Oct-07	-0.004096	-0.003483	-0.002768	-0.002479	-0.005046	-0.004475	28%	10%	27%	6%	6%	22%	-0.003708720
4-Oct-07	0.010612	0.010693	0.010727	0.014059	0.009752	0.009320	28%	10%	27%	6%	6%	22%	0.010532076
5-Oct-07	0.007773	0.012062	0.008999	0.009755	0.009019	0.010096	28%	10%	27%	6%	6%	22%	0.009264509
8-Oct-07	0.011759	0.014557	0.012715	0.014096	0.013359	0.011807	28%	10%	27%	6%	6%	22%	0.012559932
9-Oct-07	0.012581	0.014721	0.014072	0.015454	0.009620	0.009929	28%	10%	27%	6%	6%	22%	0.012619297
10-Oct-07	0.018763	0.022267	0.020504	0.022649	0.020253	0.019726	28%	10%	27%	6%	6%	22%	0.020147456
11-Oct-07	0.021524	0.019306	0.021417	0.023352	0.018264	0.017111	28%	10%	27%	6%	6%	22%	0.020204755
17-Oct-07	0.005296	0.010458	0.008352	0.013964	-0.005506	-0.002773	28%	10%	27%	6%	6%	22%	0.004759429
18-Oct-07	-0.009083	-0.006752	-0.007062	-0.010898	-0.011751	-0.009168	28%	10%	27%	6%	6%	22%	-0.008587930
19-Oct-07	-0.019463	-0.022337	-0.021983	-0.027449	-0.022042	-0.020770	28%	10%	27%	6%	6%	22%	-0.021400935

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
22-Oct-07	-0.043358	-0.048394	-0.047367	-0.057870	-0.042720	-0.040261	28%	10%	27%	6%	6%	22%	-0.045162208
23-Oct-07	0.041702	0.043515	0.043703	0.049922	0.039602	0.038185	28%	10%	27%	6%	6%	22%	0.042046041
24-Oct-07	-0.012159	-0.011634	-0.013868	-0.015566	-0.010856	-0.010133	28%	10%	27%	6%	6%	22%	-0.012259766
25-Oct-07	0.031212	0.035593	0.032079	0.034600	0.027404	0.029076	28%	10%	27%	6%	6%	22%	0.031405260
26-Oct-07	0.010826	0.011557	0.009245	0.004548	0.010734	0.010793	28%	10%	27%	6%	6%	22%	0.010053092
29-Oct-07	0.018106	0.020607	0.017393	0.022445	0.026320	0.025011	28%	10%	27%	6%	6%	22%	0.020477981
30-Oct-07	-0.003025	-0.000748	-0.003301	-0.000024	0.002535	0.001488	28%	10%	27%	6%	6%	22%	-0.001335720
31-Oct-07	-0.004180	-0.003770	0.000121	-0.001046	-0.002795	-0.002126	28%	10%	27%	6%	6%	22%	-0.002219676
1-Nov-07	0.024277	0.022157	0.021269	0.024360	0.022010	0.020755	28%	10%	27%	6%	6%	22%	0.022321290
2-Nov-07	-0.000503	0.002320	-0.000406	0.003012	-0.001639	-0.001791	28%	10%	27%	6%	6%	22%	-0.000321111
5-Nov-07	-0.022731	-0.022193	-0.023630	-0.027981	-0.022085	-0.021759	28%	10%	27%	6%	6%	22%	-0.023002319
6-Nov-07	0.010297	0.011162	0.013704	0.020633	0.009234	0.008793	28%	10%	27%	6%	6%	22%	0.011577487
7-Nov-07	0.011898	0.018394	0.013210	0.013145	0.009323	0.008632	28%	10%	27%	6%	6%	22%	0.012110542
8-Nov-07	-0.013812	-0.007510	-0.011916	-0.004285	-0.016403	-0.015930	28%	10%	27%	6%	6%	22%	-0.012673328
9-Nov-07	0.008941	0.015814	0.011916	0.024475	0.009854	0.008122	28%	10%	27%	6%	6%	22%	0.011316876
12-Nov-07	-0.015788	-0.012218	-0.011736	-0.008285	-0.015764	-0.014979	28%	10%	27%	6%	6%	22%	-0.013655309
13-Nov-07	-0.016104	-0.019846	-0.016558	-0.021250	0.001342	-0.001330	28%	10%	27%	6%	6%	22%	-0.012589509
14-Nov-07	0.019182	0.016331	0.020803	0.023865	0.014364	0.016077	28%	10%	27%	6%	6%	22%	0.018653634
15-Nov-07	0.011168	0.008245	0.014932	0.008957	0.004574	0.006537	28%	10%	27%	6%	6%	22%	0.010329098
16-Nov-07	-0.013561	-0.013757	-0.016792	-0.016522	-0.016344	-0.015826	28%	10%	27%	6%	6%	22%	-0.015326221
19-Nov-07	-0.009015	-0.012051	-0.010185	-0.013087	-0.009080	-0.008578	28%	10%	27%	6%	6%	22%	-0.009809385
20-Nov-07	-0.004251	-0.006241	-0.003398	0.001068	-0.011782	-0.010071	28%	10%	27%	6%	6%	22%	-0.005631079
21-Nov-07	-0.020550	-0.024723	-0.022582	-0.029422	-0.022825	-0.025088	28%	10%	27%	6%	6%	22%	-0.023248637
22-Nov-07	-0.002260	0.001531	-0.001810	-0.002463	0.010176	0.007816	28%	10%	27%	6%	6%	22%	0.001231661
23-Nov-07	0.006415	0.009061	0.006553	0.008459	0.006247	0.005122	28%	10%	27%	6%	6%	22%	0.006552246
26-Nov-07	0.029619	0.034565	0.031630	0.037848	0.019714	0.023790	28%	10%	27%	6%	6%	22%	0.029302042
27-Nov-07	-0.006460	-0.006503	-0.003798	-0.004647	-0.007347	-0.006341	28%	10%	27%	6%	6%	22%	-0.005646718
28-Nov-07	0.021162	0.018591	0.020244	0.018379	0.014794	0.016076	28%	10%	27%	6%	6%	22%	0.018953846
29-Nov-07	0.006995	0.005543	0.004587	0.002078	0.012616	0.012219	28%	10%	27%	6%	6%	22%	0.007379593
30-Nov-07	0.000932	0.001521	0.002155	-0.000084	-0.003984	-0.001763	28%	10%	27%	6%	6%	22%	0.000364734
3-Dec-07	0.019553	0.014973	0.018128	0.014951	0.012637	0.013905	28%	10%	27%	6%	6%	22%	0.016727631
4-Dec-07	0.011303	0.013430	0.012931	0.014487	0.014791	0.012962	28%	10%	27%	6%	6%	22%	0.012746779
5-Dec-07	-0.000236	-0.000044	0.000395	0.002613	0.007933	0.004997	28%	10%	27%	6%	6%	22%	0.001796678
6-Dec-07	0.006358	0.006210	0.005679	0.007918	0.007449	0.007090	28%	10%	27%	6%	6%	22%	0.006486177
7-Dec-07	-0.009968	-0.008867	-0.009609	-0.009392	-0.006366	-0.007407	28%	10%	27%	6%	6%	22%	-0.008933236
10-Dec-07	0.003063	0.002734	0.003092	-0.001147	0.001380	0.003909	28%	10%	27%	6%	6%	22%	0.002857133
11-Dec-07	0.007192	0.010572	0.008574	0.016962	0.007356	0.006521	28%	10%	27%	6%	6%	22%	0.008397457
12-Dec-07	-0.005316	-0.006918	-0.006415	-0.003892	-0.006529	-0.005981	28%	10%	27%	6%	6%	22%	-0.005908951
13-Dec-07	-0.016287	-0.015740	-0.014543	-0.018313	-0.015937	-0.015231	28%	10%	27%	6%	6%	22%	-0.015627203
14-Dec-07	-0.005134	-0.006333	-0.005540	-0.007116	-0.006272	-0.005735	28%	10%	27%	6%	6%	22%	-0.005695887
17-Dec-07	-0.029615	-0.035204	-0.031921	-0.035010	-0.025917	-0.025933	28%	10%	27%	6%	6%	22%	-0.030112764
18-Dec-07	-0.009821	-0.012377	-0.008554	-0.008044	-0.007812	-0.008621	28%	10%	27%	6%	6%	22%	-0.009231739
19-Dec-07	0.004151	0.006370	0.003519	0.003776	0.005830	0.006310	28%	10%	27%	6%	6%	22%	0.004762795
26-Dec-07	0.025009	0.028161	0.027278	0.027128	0.020212	0.020952	28%	10%	27%	6%	6%	22%	0.024890409
27-Dec-07	0.008837	0.010121	0.009009	0.007107	0.006568	0.007504	28%	10%	27%	6%	6%	22%	0.008469857
28-Dec-07	0.000102	0.000501	-0.000027	0.002983	0.000162	0.001343	28%	10%	27%	6%	6%	22%	0.000572928
2-Jan-08	-0.004642	-0.006234	-0.006235	-0.013435	-0.007994	-0.006688	28%	10%	27%	6%	6%	22%	-0.006459825
3-Jan-08	-0.007319	-0.002930	-0.005771	-0.011432	-0.009892	-0.008314	28%	10%	27%	6%	6%	22%	-0.007093816
4-Jan-08	0.019921	0.021248	0.019850	0.021719	0.018995	0.019084	28%	10%	27%	6%	6%	22%	0.019906923
7-Jan-08	-0.001202	0.002659	-0.000310	0.004771	0.003928	0.002541	28%	10%	27%	6%	6%	22%	0.000959330
8-Jan-08	0.002575	0.005432	0.003193	0.000225	0.004808	0.005676	28%	10%	27%	6%	6%	22%	0.003710881
9-Jan-08	0.019909	0.020912	0.017669	0.015490	0.014270	0.015762	28%	10%	27%	6%	6%	22%	0.017847128
14-Jan-08	-0.004884	-0.001936	-0.001677	-0.004404	-0.009658	-0.006930	28%	10%	27%	6%	6%	22%	-0.004423846
15-Jan-08	-0.030203	-0.031493	-0.031396	-0.030377	-0.032284	-0.030872	28%	10%	27%	6%	6%	22%	-0.030944563
16-Jan-08	-0.055532	-0.060375	-0.057428	-0.066599	-0.052225	-0.052480	28%	10%	27%	6%	6%	22%	-0.056363793

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
17-Jan-08	0.018542	0.020889	0.020214	0.025015	0.022389	0.020764	28%	10%	27%	6%	6%	22%	0.020378265
18-Jan-08	-0.013471	-0.016260	-0.015978	-0.024829	-0.011894	-0.013108	28%	10%	27%	6%	6%	22%	-0.014989022
21-Jan-08	-0.051379	-0.052035	-0.052259	-0.064244	-0.050030	-0.050208	28%	10%	27%	6%	6%	22%	-0.052166056
22-Jan-08	-0.080951	-0.084204	-0.080887	-0.106071	-0.078840	-0.079942	28%	10%	27%	6%	6%	22%	-0.082517106
23-Jan-08	0.081863	0.083718	0.086437	0.108295	0.073842	0.076819	28%	10%	27%	6%	6%	22%	0.083381864
24-Jan-08	0.014549	0.016399	0.013198	0.012306	0.021249	0.020437	28%	10%	27%	6%	6%	22%	0.015944086
25-Jan-08	0.047771	0.050147	0.050211	0.055317	0.042134	0.043687	28%	10%	27%	6%	6%	22%	0.047907117
28-Jan-08	-0.009588	-0.011743	-0.007918	-0.011412	-0.010213	-0.012477	28%	10%	27%	6%	6%	22%	-0.010151419
29-Jan-08	0.013309	0.013728	0.016960	0.019952	0.009849	0.011122	28%	10%	27%	6%	6%	22%	0.014077312
30-Jan-08	0.000973	-0.001839	0.000029	-0.002679	-0.002207	-0.001105	28%	10%	27%	6%	6%	22%	-0.000458283
31-Jan-08	0.007806	0.006083	0.003933	0.004916	0.009153	0.008661	28%	10%	27%	6%	6%	22%	0.006660985
1-Feb-08	0.009319	0.007377	0.008190	0.007873	0.003664	0.006094	28%	10%	27%	6%	6%	22%	0.007661077
4-Feb-08	0.019284	0.019935	0.017472	0.021780	0.020754	0.021179	28%	10%	27%	6%	6%	22%	0.019527287
5-Feb-08	0.002200	-0.002705	0.000901	-0.000261	0.004796	0.001754	28%	10%	27%	6%	6%	22%	0.001247756
6-Feb-08	-0.027604	-0.023045	-0.027661	-0.029272	-0.025560	-0.025924	28%	10%	27%	6%	6%	22%	-0.026768085
11-Feb-08	-0.022853	-0.027278	-0.024297	-0.029033	-0.024265	-0.023191	28%	10%	27%	6%	6%	22%	-0.024248897
12-Feb-08	0.000714	0.003310	0.001835	0.001506	-0.003027	-0.000914	28%	10%	27%	6%	6%	22%	0.000744181
13-Feb-08	0.006443	0.006714	0.006467	0.003712	0.009985	0.009177	28%	10%	27%	6%	6%	22%	0.007127043
14-Feb-08	0.025743	0.028153	0.026681	0.028093	0.027303	0.027544	28%	10%	27%	6%	6%	22%	0.026890084
15-Feb-08	0.008723	0.005477	0.008378	0.011292	0.007677	0.006014	28%	10%	27%	6%	6%	22%	0.007795558
18-Feb-08	-0.001953	-0.002889	-0.002238	-0.003511	-0.002569	-0.002539	28%	10%	27%	6%	6%	22%	-0.002393374
19-Feb-08	0.008969	0.010270	0.008571	0.012632	0.011070	0.011208	28%	10%	27%	6%	6%	22%	0.009854027
20-Feb-08	-0.010284	-0.007256	-0.011648	-0.009072	-0.009468	-0.006923	28%	10%	27%	6%	6%	22%	-0.009470671
21-Feb-08	0.018061	0.017021	0.020135	0.021744	0.016617	0.017129	28%	10%	27%	6%	6%	22%	0.018463584
22-Feb-08	0.004218	0.005088	0.004340	0.006982	0.001808	0.002596	28%	10%	27%	6%	6%	22%	0.004008090
25-Feb-08	0.005880	0.006442	0.006721	0.008836	0.001713	0.004134	28%	10%	27%	6%	6%	22%	0.005715431
26-Feb-08	-0.006522	-0.004066	-0.006333	-0.004144	-0.005353	-0.006305	28%	10%	27%	6%	6%	22%	-0.005952376
27-Feb-08	-0.001792	-0.000283	-0.001529	-0.007265	-0.000352	-0.000535	28%	10%	27%	6%	6%	22%	-0.001550281
28-Feb-08	0.004235	0.003785	0.003936	0.001288	0.007497	0.005201	28%	10%	27%	6%	6%	22%	0.004330558
29-Feb-08	-0.011965	-0.014251	-0.014089	-0.014927	-0.017480	-0.016563	28%	10%	27%	6%	6%	22%	-0.014326685
3-Mar-08	-0.026395	-0.028514	-0.027486	-0.030290	-0.024175	-0.025678	28%	10%	27%	6%	6%	22%	-0.026862747
4-Mar-08	-0.009638	-0.011701	-0.011241	-0.008459	-0.008312	-0.010551	28%	10%	27%	6%	6%	22%	-0.010334759
5-Mar-08	-0.000002	0.000250	-0.001591	-0.003803	0.001019	-0.000706	28%	10%	27%	6%	6%	22%	-0.000751904
6-Mar-08	0.006417	0.005197	0.006886	0.008454	0.005210	0.005324	28%	10%	27%	6%	6%	22%	0.006235271
10-Mar-08	-0.053162	-0.059962	-0.055878	-0.067747	-0.048532	-0.055015	28%	10%	27%	6%	6%	22%	-0.055663826
11-Mar-08	-0.000192	0.000900	0.001389	-0.001355	0.000361	-0.000153	28%	10%	27%	6%	6%	22%	0.000317297
12-Mar-08	0.011273	0.011575	0.009432	0.010332	0.014688	0.014235	28%	10%	27%	6%	6%	22%	0.011608426
13-Mar-08	-0.048296	-0.052402	-0.051776	-0.061588	-0.041351	-0.048470	28%	10%	27%	6%	6%	22%	-0.050137296
14-Mar-08	-0.023545	-0.025493	-0.024941	-0.030515	-0.018321	-0.022800	28%	10%	27%	6%	6%	22%	-0.024090615
17-Mar-08	-0.029738	-0.037158	-0.034408	-0.049696	-0.024371	-0.029637	28%	10%	27%	6%	6%	22%	-0.032697428
18-Mar-08	0.010975	0.013168	0.013829	0.010002	0.009421	0.009943	28%	10%	27%	6%	6%	22%	0.011589440
19-Mar-08	-0.011435	-0.009623	-0.014368	-0.018964	-0.006441	-0.006176	28%	10%	27%	6%	6%	22%	-0.011057695
24-Mar-08	0.005028	0.008284	0.006299	0.008625	0.008200	0.007862	28%	10%	27%	6%	6%	22%	0.006759202
25-Mar-08	0.035918	0.039875	0.037612	0.048231	0.031399	0.036539	28%	10%	27%	6%	6%	22%	0.037438418
26-Mar-08	0.005729	0.010178	0.006533	0.010127	0.007034	0.008461	28%	10%	27%	6%	6%	22%	0.007370016
27-Mar-08	0.008473	0.007330	0.009970	0.013495	0.006435	0.005052	28%	10%	27%	6%	6%	22%	0.008198950
28-Mar-08	0.007049	0.010120	0.007227	0.007409	0.008596	0.010109	28%	10%	27%	6%	6%	22%	0.008209721
31-Mar-08	-0.013463	-0.017101	-0.013205	-0.015760	-0.011421	-0.012124	28%	10%	27%	6%	6%	22%	-0.013483398
1-Apr-08	-0.027994	-0.031968	-0.028075	-0.035302	-0.022862	-0.026426	28%	10%	28%	6%	6%	23%	-0.028171586
2-Apr-08	-0.026872	-0.028765	-0.028453	-0.035811	-0.020777	-0.024505	28%	10%	28%	6%	6%	23%	-0.027109206
3-Apr-08	-0.046849	-0.056779	-0.051393	-0.059873	-0.043885	-0.048094	28%	10%	28%	6%	6%	23%	-0.049948657
4-Apr-08	0.018141	0.019151	0.016667	0.021118	0.016320	0.018408	28%	10%	28%	6%	6%	23%	0.017958082
7-Apr-08	0.002587	0.004234	0.006413	0.019154	-0.000641	0.001557	28%	10%	28%	6%	6%	23%	0.004328728
8-Apr-08	-0.016443	-0.016047	-0.017611	-0.014595	-0.020244	-0.017766	28%	10%	28%	6%	6%	23%	-0.017145902
9-Apr-08	-0.032218	-0.034880	-0.034672	-0.033327	-0.028183	-0.032489	28%	10%	28%	6%	6%	23%	-0.033046194

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
10-Apr-08	0.030596	0.031041	0.030985	0.032084	0.025799	0.030647	28%	10%	28%	6%	6%	23%	0.030558976
11-Apr-08	0.035943	0.038742	0.036821	0.034010	0.033884	0.033612	28%	10%	28%	6%	6%	23%	0.035704182
14-Apr-08	-0.014292	-0.016769	-0.016958	-0.014883	-0.017427	-0.015264	28%	10%	28%	6%	6%	23%	-0.015716672
15-Apr-08	0.008600	0.011694	0.010366	0.011440	0.011123	0.011793	28%	10%	28%	6%	6%	23%	0.010433773
16-Apr-08	0.021162	0.027114	0.025110	0.025562	0.018149	0.020757	28%	10%	28%	6%	6%	23%	0.022828055
17-Apr-08	-0.000726	-0.001044	-0.002077	-0.001215	0.001363	-0.000349	28%	10%	28%	6%	6%	23%	-0.000948679
18-Apr-08	0.003894	0.005774	0.004977	0.005190	0.006502	0.005707	28%	10%	28%	6%	6%	23%	0.005021786
21-Apr-08	-0.006633	-0.005607	-0.006141	0.000822	-0.005864	-0.008123	28%	10%	28%	6%	6%	23%	-0.006260225
22-Apr-08	-0.021145	-0.017444	-0.020232	-0.016626	-0.024691	-0.023626	28%	10%	28%	6%	6%	23%	-0.021037219
23-Apr-08	0.014181	0.011916	0.016202	0.017536	0.007119	0.010566	28%	10%	28%	6%	6%	23%	0.013462859
24-Apr-08	-0.021703	-0.023148	-0.024684	-0.029433	-0.014979	-0.018428	28%	10%	28%	6%	6%	23%	-0.021969130
25-Apr-08	-0.015668	-0.015351	-0.015901	-0.022098	-0.011606	-0.014472	28%	10%	28%	6%	6%	23%	-0.015554751
28-Apr-08	0.007265	0.006328	0.005826	0.007566	0.002046	0.004062	28%	10%	28%	6%	6%	23%	0.005754531
29-Apr-08	0.026150	0.027175	0.025594	0.027114	0.025510	0.026893	28%	10%	28%	6%	6%	23%	0.026285164
30-Apr-08	-0.004020	-0.004118	-0.003241	-0.004109	0.000724	-0.000946	28%	10%	28%	6%	6%	23%	-0.002840725
2-May-08	0.015988	0.017912	0.018627	0.012971	0.020498	0.018574	28%	10%	28%	6%	6%	23%	0.017591283
5-May-08	0.020749	0.021332	0.022441	0.017481	0.019283	0.020930	28%	10%	28%	6%	6%	23%	0.021041013
6-May-08	-0.002534	-0.001526	-0.002472	0.000913	-0.006665	-0.004552	28%	10%	28%	6%	6%	23%	-0.002922442
7-May-08	0.006301	0.010432	0.009144	0.014383	0.004080	0.006969	28%	10%	28%	6%	6%	23%	0.007980423
8-May-08	-0.002866	-0.001496	-0.002030	0.000217	-0.004719	-0.003271	28%	10%	28%	6%	6%	23%	-0.002523958
9-May-08	-0.002237	-0.001310	-0.000293	-0.003869	-0.003037	-0.002988	28%	10%	28%	6%	6%	23%	-0.001919175
12-May-08	-0.000823	0.000881	-0.000623	0.002457	0.000515	0.001121	28%	10%	28%	6%	6%	23%	0.000110849
13-May-08	0.017600	0.019406	0.019234	0.017712	0.016538	0.017681	28%	10%	28%	6%	6%	23%	0.018193217
14-May-08	0.015250	0.017365	0.019318	0.008186	0.010383	0.013443	28%	10%	28%	6%	6%	23%	0.015480237
15-May-08	-0.002122	-0.003924	-0.001832	-0.002154	0.001590	-0.000093	28%	10%	28%	6%	6%	23%	-0.001543610
16-May-08	0.007998	0.010522	0.010718	0.015983	0.005281	0.007456	28%	10%	28%	6%	6%	23%	0.009172963
19-May-08	0.021959	0.020099	0.023915	0.027395	0.019089	0.020684	28%	10%	28%	6%	6%	23%	0.022162762
21-May-08	-0.007844	-0.009558	-0.007556	-0.007845	-0.007673	-0.006000	28%	10%	28%	6%	6%	23%	-0.007508192
22-May-08	-0.000196	0.000541	-0.000662	0.005022	0.002708	0.002331	28%	10%	28%	6%	6%	23%	0.000793671
23-May-08	-0.013723	-0.013901	-0.014352	-0.013594	-0.014905	-0.014961	28%	10%	28%	6%	6%	23%	-0.014257805
26-May-08	-0.019645	-0.020874	-0.018874	-0.016247	-0.022753	-0.021778	28%	10%	28%	6%	6%	23%	-0.020030183
27-May-08	-0.011100	-0.007293	-0.008125	-0.003083	-0.012309	-0.010809	28%	10%	28%	6%	6%	23%	-0.009445484
28-May-08	0.019499	0.019011	0.021644	0.018115	0.020985	0.020603	28%	10%	28%	6%	6%	23%	0.020301201
29-May-08	0.008415	0.014199	0.013781	0.016819	0.008401	0.009569	28%	10%	28%	6%	6%	23%	0.011216111
30-May-08	-0.001012	-0.000190	-0.000312	0.000029	0.002162	0.001069	28%	10%	28%	6%	6%	23%	-0.000016035
2-Jun-08	-0.008429	-0.010261	-0.007652	-0.010197	-0.005471	-0.005641	28%	10%	28%	6%	6%	23%	-0.007691202
3-Jun-08	-0.010316	-0.012594	-0.012174	-0.015857	-0.011827	-0.011164	28%	10%	28%	6%	6%	23%	-0.011655709
4-Jun-08	-0.019019	-0.020449	-0.023898	-0.026968	-0.020806	-0.019784	28%	10%	28%	6%	6%	23%	-0.021242315
5-Jun-08	0.012641	0.010238	0.012203	0.013156	0.012568	0.013297	28%	10%	28%	6%	6%	23%	0.012453171
6-Jun-08	0.001650	0.003536	0.004842	0.013069	-0.000299	0.001770	28%	10%	28%	6%	6%	23%	0.003283368
9-Jun-08	0.005225	0.008103	0.005934	0.004147	0.001492	0.002803	28%	10%	28%	6%	6%	23%	0.004876142
10-Jun-08	-0.020694	-0.023794	-0.023379	-0.025193	-0.016165	-0.018790	28%	10%	28%	6%	6%	23%	-0.021301212

Lampiran 15 Data Return Portfolio

Date	RETURN Single Instrumen						Weighted						Return Portfolio
	Fortis Pesona	Bahana Dana Prima	Fortis Ekuitas	TRIM Kapital	Schroder Dana Istimewa	Schroder Dana Prestasi	FP	BDP	FE	TK	SDI	SDP	
11-Jun-08	0.000379	-0.002541	0.001645	-0.005422	-0.005246	-0.001898	28%	10%	28%	6%	6%	23%	-0.000748024
12-Jun-08	0.017848	0.018189	0.020122	0.023831	0.013627	0.015251	28%	10%	28%	6%	6%	23%	0.018011084
13-Jun-08	-0.004464	-0.007177	-0.006800	-0.007673	-0.007241	-0.006283	28%	10%	28%	6%	6%	23%	-0.006141489
16-Jun-08	0.003932	0.002016	0.002903	0.000340	0.002024	0.004682	28%	10%	28%	6%	6%	23%	0.003307119
17-Jun-08	-0.006101	-0.002954	-0.000291	0.001839	-0.006349	-0.006786	28%	10%	28%	6%	6%	23%	-0.003899461
18-Jun-08	-0.004875	-0.002875	-0.005277	-0.004249	-0.002739	-0.004618	28%	10%	28%	6%	6%	23%	-0.004563811
19-Jun-08	0.009401	0.008371	0.010483	0.009233	0.004068	0.008749	28%	10%	28%	6%	6%	23%	0.009121015
20-Jun-08	0.004455	0.004217	0.004798	0.005868	0.001619	0.003676	28%	10%	28%	6%	6%	23%	0.004260969
23-Jun-08	-0.000312	-0.001239	-0.001875	-0.003330	-0.004985	-0.002270	28%	10%	28%	6%	6%	23%	-0.001730609
24-Jun-08	0.000061	-0.001241	-0.000204	-0.003848	0.002409	0.001579	28%	10%	28%	6%	6%	23%	0.000117644
25-Jun-08	-0.012605	-0.012771	-0.013776	-0.013528	-0.007682	-0.009439	28%	10%	28%	6%	6%	23%	-0.011986166
26-Jun-08	0.001801	0.001568	0.000652	0.002110	0.003030	0.003673	28%	10%	28%	6%	6%	23%	0.001976151
27-Jun-08	-0.008600	-0.010797	-0.009057	-0.010583	-0.012175	-0.011026	28%	10%	28%	6%	6%	23%	-0.009822611
30-Jun-08	0.005948	0.006163	0.006114	0.010369	0.004397	0.005063	28%	10%	28%	6%	6%	23%	0.005975015
1-Jul-08	0.015904	0.016399	0.015117	0.013216	0.018816	0.017354	28%	10%	28%	5%	6%	23%	0.016105291
2-Jul-08	-0.003893	-0.002898	-0.006659	-0.005995	-0.002204	-0.002399	28%	10%	28%	5%	6%	23%	-0.004225872
3-Jul-08	-0.041935	-0.042496	-0.044667	-0.039882	-0.044196	-0.044231	28%	10%	28%	5%	6%	23%	-0.043308387
4-Jul-08	0.010731	0.010653	0.016142	0.014101	0.013646	0.012023	28%	10%	28%	5%	6%	23%	0.012866204
7-Jul-08	-0.005613	-0.005087	-0.006012	-0.002275	-0.005855	-0.005144	28%	10%	28%	5%	6%	23%	-0.005411727
8-Jul-08	-0.010755	-0.011291	-0.014184	-0.011351	-0.005466	-0.007325	28%	10%	28%	5%	6%	23%	-0.010692404
9-Jul-08	0.000182	-0.000538	-0.000843	-0.002134	0.004170	0.000034	28%	10%	28%	5%	6%	23%	-0.000087078
10-Jul-08	-0.007569	-0.007547	-0.009706	-0.007766	-0.005058	-0.006957	28%	10%	28%	5%	6%	23%	-0.007881486
11-Jul-08	0.000741	0.000578	-0.000586	0.000479	-0.001066	-0.001063	28%	10%	28%	5%	6%	23%	-0.000177871
14-Jul-08	-0.006300	-0.006971	-0.004352	-0.004737	-0.003968	-0.004836	28%	10%	28%	5%	6%	23%	-0.005272767
15-Jul-08	-0.017663	-0.016597	-0.015789	-0.016033	-0.017803	-0.018257	28%	10%	28%	5%	6%	23%	-0.017097856
16-Jul-08	-0.011034	-0.012097	-0.009973	-0.006057	-0.012822	-0.009315	28%	10%	28%	5%	6%	23%	-0.010309280
17-Jul-08	-0.023724	-0.027889	-0.025919	-0.023888	-0.019708	-0.021240	28%	10%	28%	5%	6%	23%	-0.023951401
18-Jul-08	-0.012557	-0.014477	-0.018608	-0.015880	-0.004387	-0.009118	28%	10%	28%	5%	6%	23%	-0.013324703
21-Jul-08	0.026642	0.031087	0.028331	0.031941	0.022973	0.026938	28%	10%	28%	5%	6%	23%	0.027670572
22-Jul-08	0.008289	0.007293	0.005831	0.012977	0.013843	0.012951	28%	10%	28%	5%	6%	23%	0.009138083
23-Jul-08	0.005703	0.009375	0.002384	0.001131	0.013542	0.007110	28%	10%	28%	5%	6%	23%	0.005706837
24-Jul-08	0.013828	0.013038	0.013331	0.012707	0.013643	0.016679	28%	10%	28%	5%	6%	23%	0.014196070
25-Jul-08	-0.002690	-0.002494	0.003553	-0.003824	-0.008542	-0.005935	28%	10%	28%	5%	6%	23%	-0.002081860
28-Jul-08	0.010270	0.009986	0.007665	0.007292	0.011184	0.011525	28%	10%	28%	5%	6%	23%	0.009709505
29-Jul-08	0.003449	0.003387	0.002737	0.000392	0.008334	0.004364	28%	10%	28%	5%	6%	23%	0.003592313
31-Jul-08	0.016433	0.017675	0.018105	0.011159	0.015047	0.016188	28%	10%	28%	5%	6%	23%	0.016619307
1-Aug-08	-0.024699	-0.025200	-0.026290	-0.024262	-0.027810	-0.025129	28%	10%	28%	5%	6%	23%	-0.025453562
4-Aug-08	-0.012644	-0.013369	-0.016673	-0.010845	-0.008673	-0.012249	28%	10%	28%	5%	6%	23%	-0.013420149
5-Aug-08	-0.019742	-0.018464	-0.024365	-0.022665	-0.015341	-0.016567	28%	10%	28%	5%	6%	23%	-0.020057794
6-Aug-08	-0.000498	0.003251	-0.000487	-0.000684	0.004557	0.003162	28%	10%	28%	5%	6%	23%	0.001009153
7-Aug-08	0.007113	0.006043	0.007480	0.010195	0.006134	0.005441	28%	10%	28%	5%	6%	23%	0.006821320
8-Aug-08	0.001032	-0.001415	0.003979	0.002435	0.002018	0.001453	28%	10%	28%	5%	6%	23%	0.001832639
11-Aug-08	-0.030693	-0.030403	-0.037838	-0.031714	-0.023777	-0.024520	28%	10%	28%	5%	6%	23%	-0.030877943
12-Aug-08	-0.035241	-0.040482	-0.044747	-0.041971	-0.030005	-0.031871	28%	10%	28%	5%	6%	23%	-0.037663024
13-Aug-08	0.001096	0.004975	0.000389	0.003485	0.002641	0.003409	28%	10%	28%	5%	6%	23%	0.002027948
14-Aug-08	0.026529	0.023886	0.030366	0.024428	0.013382	0.021532	28%	10%	28%	5%	6%	23%	0.025300029
15-Aug-08	-0.014257	-0.012037	-0.017494	-0.014501	-0.007382	-0.011803	28%	10%	28%	5%	6%	23%	-0.013976667
19-Aug-08	-0.018957	-0.021251	-0.023918	-0.024904	-0.015587	-0.016649	28%	10%	28%	5%	6%	23%	-0.020135062
20-Aug-08	0.016774	0.015186	0.020931	0.013450	0.0111302	0.012282	28%	10%	28%	5%	6%	23%	0.016251678
21-Aug-08	0.012333	0.010268	0.015855	0.010882	0.008352	0.009845	28%	10%	28%	5%	6%	23%	0.012227248
22-Aug-08	0.014519	0.014887	0.016281	0.012042	0.012220	0.012182	28%	10%	28%	5%	6%	23%	0.014250273
25-Aug-08	0.003842	0.004169	0.002099	0.002273	0.007285	0.005896	28%	10%	28%	5%	6%	23%	0.003986539
26-Aug-08	-0.008786	-0.009055	-0.008663	-0.009865	-0.009093	-0.009295	28%	10%	28%	5%	6%	23%	-0.008967334
27-Aug-08	0.010493	0.011894	0.011891	0.011989	0.014732	0.012886	28%	10%	28%	5%	6%	23%	0.011897174
28-Aug-08	0.006065	0.007674	0.007276	0.008447	0.007589	0.007602	28%	10%	28%	5%	6%	23%	0.007124322
29-Aug-08	0.009392	0.011055	0.009119	0.011102	0.013803	0.011938	28%	10%	28%	5%	6%	23%	0.010413458

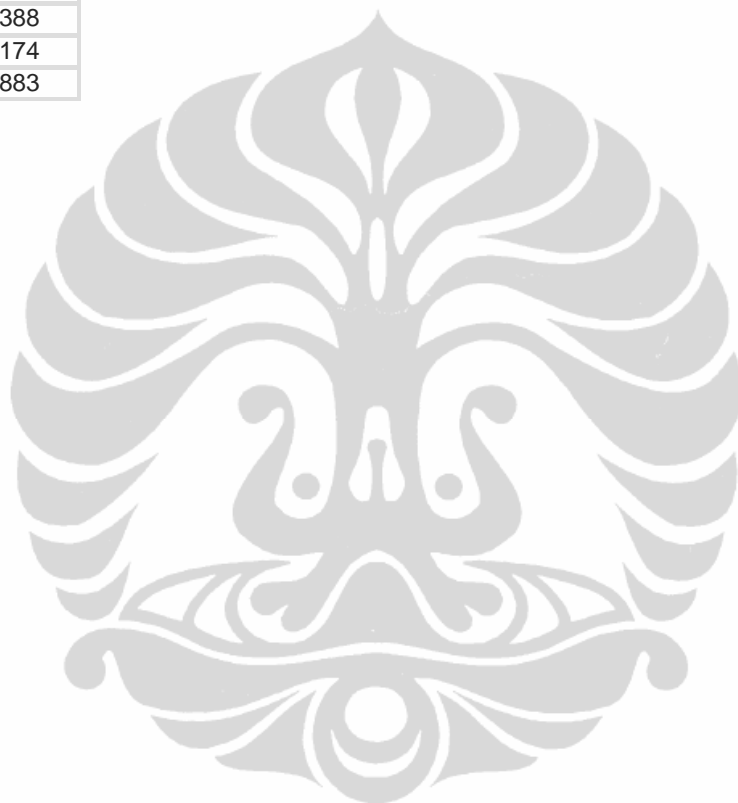
Lampiran 16 Varian Data Return Portfolio

Variance Out the Sample

Date	Variance Portfolio	Date	Variance Portfolio	Date	Variance Portfolio
2-Jan-08	0.000137114	19-Mar-08	0.000191871	3-Jun-08	0.000178836
3-Jan-08	0.000152716	24-Mar-08	0.000198519	4-Jun-08	0.000232651
4-Jan-08	0.000165856	25-Mar-08	0.000154336	5-Jun-08	0.000350845
7-Jan-08	0.000262753	26-Mar-08	0.000521556	6-Jun-08	0.000165284
8-Jan-08	0.000142769	27-Mar-08	0.000156584	9-Jun-08	0.000146212
9-Jan-08	0.000134757	28-Mar-08	0.000153879	10-Jun-08	0.000146233
14-Jan-08	0.000226478	31-Mar-08	0.000151321	11-Jun-08	0.000329086
15-Jan-08	0.000148611	1-Apr-08	0.000206533	12-Jun-08	0.000139899
16-Jan-08	0.000438385	2-Apr-08	0.000444372	13-Jun-08	0.000213459
17-Jan-08	0.001267737	3-Apr-08	0.000465509	16-Jun-08	0.000154721
18-Jan-08	0.000313376	4-Apr-08	0.001046605	17-Jun-08	0.000137209
21-Jan-08	0.000264647	7-Apr-08	0.000239145	18-Jun-08	0.000165457
22-Jan-08	0.001176705	8-Apr-08	0.000160871	19-Jun-08	0.000173070
23-Jan-08	0.002444225	9-Apr-08	0.000276587	20-Jun-08	0.000143711
24-Jan-08	0.002369187	10-Apr-08	0.000520113	23-Jun-08	0.000143804
25-Jan-08	0.000268108	11-Apr-08	0.000376834	24-Jun-08	0.000144563
28-Jan-08	0.000889022	14-Apr-08	0.000510242	25-Jun-08	0.000151981
29-Jan-08	0.000254945	15-Apr-08	0.000247650	26-Jun-08	0.000209598
30-Jan-08	0.000211230	16-Apr-08	0.000166999	27-Jun-08	0.000135382
31-Jan-08	0.000169528	17-Apr-08	0.000289565	30-Jun-08	0.000180071
1-Feb-08	0.000170574	18-Apr-08	0.000148133	1-Jul-08	0.000137582
4-Feb-08	0.000159117	21-Apr-08	0.000148440	2-Jul-08	0.000183922
5-Feb-08	0.000271971	22-Apr-08	0.000146246	3-Jul-08	0.000155373
6-Feb-08	0.000151046	23-Apr-08	0.000329585	4-Jul-08	0.000833459
11-Feb-08	0.000384763	24-Apr-08	0.000200184	7-Jul-08	0.000183355
12-Feb-08	0.000360507	25-Apr-08	0.000375038	8-Jul-08	0.000170438
13-Feb-08	0.000147674	28-Apr-08	0.000233033	9-Jul-08	0.000207950
14-Feb-08	0.000151503	29-Apr-08	0.000146417	10-Jul-08	0.000150550
15-Feb-08	0.000325112	30-Apr-08	0.000352996	11-Jul-08	0.000172289
18-Feb-08	0.000148377	2-May-08	0.000156107	14-Jul-08	0.000136031
19-Feb-08	0.000148730	5-May-08	0.000261227	15-Jul-08	0.000150823
20-Feb-08	0.000144127	6-May-08	0.000254020	16-Jul-08	0.000265819
21-Feb-08	0.000195826	7-May-08	0.000164904	17-Jul-08	0.000189597
22-Feb-08	0.000190615	8-May-08	0.000152753	18-Jul-08	0.000332470
25-Feb-08	0.000135291	9-May-08	0.000144495	21-Jul-08	0.000198441
26-Feb-08	0.000134209	12-May-08	0.000151670	22-Jul-08	0.000402988
27-Feb-08	0.000154420	13-May-08	0.000137763	23-Jul-08	0.000164588
28-Feb-08	0.000142468	14-May-08	0.000189562	24-Jul-08	0.000141841
29-Feb-08	0.000133803	15-May-08	0.000206814	25-Jul-08	0.000198780
3-Mar-08	0.000262899	16-May-08	0.000144945	28-Jul-08	0.000148471
4-Mar-08	0.000422372	19-May-08	0.000146514	29-Jul-08	0.000162395
5-Mar-08	0.000173668	21-May-08	0.000270569	31-Jul-08	0.000136739
6-Mar-08	0.000143807	22-May-08	0.000146570	1-Aug-08	0.000217973
10-Mar-08	0.000145938	23-May-08	0.000146401	4-Aug-08	0.000359325
11-Mar-08	0.001167051	26-May-08	0.000223447	5-Aug-08	0.000208584
12-Mar-08	0.000159512	27-May-08	0.000286727	6-Aug-08	0.000331861
13-Mar-08	0.000190854	28-May-08	0.000198892	7-Aug-08	0.000156697
14-Mar-08	0.001092037	29-May-08	0.000245215	8-Aug-08	0.000146254
17-Mar-08	0.000444705	30-May-08	0.000177700	11-Aug-08	0.000139404
18-Mar-08	0.000577497	2-Jun-08	0.000146539	12-Aug-08	0.000489059

Lampiran 16 Varian Data Return Portfolio

Date	Variance Portfolio
13-Aug-08	0.000556768
14-Aug-08	0.000148455
15-Aug-08	0.000302463
19-Aug-08	0.000264243
20-Aug-08	0.000283760
21-Aug-08	0.000234707
22-Aug-08	0.000190215
25-Aug-08	0.000173708
26-Aug-08	0.000139770
27-Aug-08	0.000172388
28-Aug-08	0.000159174
29-Aug-08	0.000143883



Lampiran 16 Varian Data Return Portfolio

Variance In the Sample		Date	Variance Portfolio	Date	Variance Portfolio
2-Jan-07	0.000145021	13-Mar-07	0.000228458	28-May-07	0.000177500
3-Jan-07	0.000195370	14-Mar-07	0.000135866	29-May-07	0.000157349
4-Jan-07	0.000134937	15-Mar-07	0.000281533	30-May-07	0.000137454
5-Jan-07	0.000141324	16-Mar-07	0.000152381	31-May-07	0.000146001
8-Jan-07	0.000129206	20-Mar-07	0.000136848	4-Jun-07	0.000171155
9-Jan-07	0.000180494	21-Mar-07	0.000140370	5-Jun-07	0.000211485
10-Jan-07	0.000301166	22-Mar-07	0.000133985	6-Jun-07	0.000169490
11-Jan-07	0.000722831	23-Mar-07	0.000177563	7-Jun-07	0.000140608
12-Jan-07	0.000173082	26-Mar-07	0.000146554	8-Jun-07	0.000149897
15-Jan-07	0.000282689	27-Mar-07	0.000133661	11-Jun-07	0.000255102
16-Jan-07	0.000348322	28-Mar-07	0.000128424	12-Jun-07	0.000196764
17-Jan-07	0.000188328	29-Mar-07	0.000199206	13-Jun-07	0.000143298
18-Jan-07	0.000142641	30-Mar-07	0.000154894	14-Jun-07	0.000189157
19-Jan-07	0.000145115	2-Apr-07	0.000140850	15-Jun-07	0.000154229
22-Jan-07	0.000143918	3-Apr-07	0.000147462	18-Jun-07	0.000137787
23-Jan-07	0.000184432	4-Apr-07	0.000310619	19-Jun-07	0.000134964
24-Jan-07	0.000154539	5-Apr-07	0.000162237	20-Jun-07	0.000147373
25-Jan-07	0.000141603	9-Apr-07	0.000240651	21-Jun-07	0.000144413
26-Jan-07	0.000251132	10-Apr-07	0.000141700	22-Jun-07	0.000155055
29-Jan-07	0.000161563	11-Apr-07	0.000138066	25-Jun-07	0.000126334
30-Jan-07	0.000133692	12-Apr-07	0.000130296	26-Jun-07	0.000125314
31-Jan-07	0.000131504	13-Apr-07	0.000128501	27-Jun-07	0.000128373
1-Feb-07	0.000146901	16-Apr-07	0.000126148	28-Jun-07	0.000187555
2-Feb-07	0.000136871	17-Apr-07	0.000155859	29-Jun-07	0.000138574
5-Feb-07	0.000129216	18-Apr-07	0.000125917	2-Jul-07	0.000192251
6-Feb-07	0.000150464	19-Apr-07	0.000146249	3-Jul-07	0.000193075
7-Feb-07	0.000144212	20-Apr-07	0.000312133	4-Jul-07	0.000142290
8-Feb-07	0.000129832	23-Apr-07	0.000250331	5-Jul-07	0.000134548
9-Feb-07	0.000172074	24-Apr-07	0.000151722	6-Jul-07	0.000155724
12-Feb-07	0.000152880	25-Apr-07	0.000154579	9-Jul-07	0.000151946
13-Feb-07	0.000140293	26-Apr-07	0.000152086	10-Jul-07	0.000278411
14-Feb-07	0.000136760	27-Apr-07	0.000161073	11-Jul-07	0.000134276
15-Feb-07	0.000160615	30-Apr-07	0.000137271	12-Jul-07	0.000171183
16-Feb-07	0.000239188	1-May-07	0.000220889	13-Jul-07	0.000138937
19-Feb-07	0.000134952	2-May-07	0.000128435	16-Jul-07	0.000134318
20-Feb-07	0.000133822	3-May-07	0.000128844	17-Jul-07	0.000174721
21-Feb-07	0.000131619	4-May-07	0.000127323	18-Jul-07	0.000144987
22-Feb-07	0.000137602	7-May-07	0.000130853	19-Jul-07	0.000133940
23-Feb-07	0.000140010	8-May-07	0.000129525	20-Jul-07	0.000230503
26-Feb-07	0.000164301	9-May-07	0.000153763	23-Jul-07	0.000211632
27-Feb-07	0.000140120	10-May-07	0.000130759	24-Jul-07	0.000176681
28-Feb-07	0.000175013	11-May-07	0.000127913	25-Jul-07	0.000139005
1-Mar-07	0.000181961	14-May-07	0.000190707	26-Jul-07	0.000149971
2-Mar-07	0.000135418	15-May-07	0.000176394	27-Jul-07	0.000196714
5-Mar-07	0.000132988	16-May-07	0.000130454	30-Jul-07	0.000425297
6-Mar-07	0.000573319	21-May-07	0.000164117	31-Jul-07	0.000154123
7-Mar-07	0.000262432	22-May-07	0.000141850	1-Aug-07	0.000214506
8-Mar-07	0.000152189	23-May-07	0.000128962	2-Aug-07	0.000735754
9-Mar-07	0.000188398	24-May-07	0.000141150	3-Aug-07	0.000155267
12-Mar-07	0.000149717	25-May-07	0.000268313	6-Aug-07	0.000156794

Lampiran 16 Varian Data Return Portfolio

Date	Variance Portfolio	Date	Variance Portfolio
7-Aug-07	0.000549216	22-Oct-07	0.000347616
8-Aug-07	0.000202942	23-Oct-07	0.000909116
9-Aug-07	0.000515183	24-Oct-07	0.000681130
10-Aug-07	0.000198036	25-Oct-07	0.000247385
13-Aug-07	0.000245417	26-Oct-07	0.000437096
14-Aug-07	0.000147618	29-Oct-07	0.000172497
15-Aug-07	0.000331595	30-Oct-07	0.000244349
16-Aug-07	0.001605696	31-Oct-07	0.000154564
20-Aug-07	0.001448628	1-Nov-07	0.000156288
21-Aug-07	0.001524514	2-Nov-07	0.000255221
22-Aug-07	0.000433826	5-Nov-07	0.000151661
23-Aug-07	0.000532216	6-Nov-07	0.000381439
24-Aug-07	0.000379598	7-Nov-07	0.000167255
27-Aug-07	0.000173131	8-Nov-07	0.000166246
28-Aug-07	0.000231093	9-Nov-07	0.000222082
29-Aug-07	0.000179312	12-Nov-07	0.000152394
30-Aug-07	0.000193117	13-Nov-07	0.000225686
31-Aug-07	0.000155568	14-Nov-07	0.000243640
3-Sep-07	0.000266765	15-Nov-07	0.000226479
4-Sep-07	0.000147239	16-Nov-07	0.000153587
5-Sep-07	0.000143911	19-Nov-07	0.000243951
6-Sep-07	0.000142160	20-Nov-07	0.000202392
7-Sep-07	0.000137640	21-Nov-07	0.000176162
10-Sep-07	0.000137239	22-Nov-07	0.000323197
11-Sep-07	0.000216798	23-Nov-07	0.000147380
12-Sep-07	0.000140720	26-Nov-07	0.000140672
13-Sep-07	0.000151659	27-Nov-07	0.000316039
14-Sep-07	0.000150862	28-Nov-07	0.000171529
17-Sep-07	0.000145951	29-Nov-07	0.000227819
18-Sep-07	0.000142527	30-Nov-07	0.000140632
19-Sep-07	0.000150835	3-Dec-07	0.000137259
20-Sep-07	0.000454134	4-Dec-07	0.000198279
21-Sep-07	0.000152601	5-Dec-07	0.000170857
24-Sep-07	0.000205487	6-Dec-07	0.000136004
25-Sep-07	0.000152497	7-Dec-07	0.000139713
26-Sep-07	0.000180567	10-Dec-07	0.000177010
27-Sep-07	0.000152632	11-Dec-07	0.000134975
28-Sep-07	0.000147141	12-Dec-07	0.000146984
1-Oct-07	0.000158758	13-Dec-07	0.000156224
2-Oct-07	0.000197066	14-Dec-07	0.000243069
3-Oct-07	0.000334698	17-Dec-07	0.000149942
4-Oct-07	0.000162496	18-Dec-07	0.000479208
5-Oct-07	0.000170111	19-Dec-07	0.000182844
8-Oct-07	0.000153909	26-Dec-07	0.000146511
9-Oct-07	0.000166012	27-Dec-07	0.000309609
10-Oct-07	0.000168688	28-Dec-07	0.000153997
11-Oct-07	0.000218405		
17-Oct-07	0.000247225		
18-Oct-07	0.000146741		
19-Oct-07	0.000182360		

Lampiran 17 Hasil estimasi VaR diversified

Period	VaR Diversified	Period	VaR Diversified	Period	VaR Diversified
02-Jan-07	2,215,539,864	13-Mar-07	2,780,782,916	28-May-07	2,915,926,838
03-Jan-07	2,571,541,194	14-Mar-07	2,144,468,576	29-May-07	2,745,420,269
04-Jan-07	2,137,126,200	15-Mar-07	3,086,945,886	30-May-07	2,565,994,071
05-Jan-07	2,187,121,282	16-Mar-07	2,271,063,932	31-May-07	2,644,571,167
08-Jan-07	2,091,245,222	20-Mar-07	2,152,203,951	4-Jun-07	2,863,333,699
09-Jan-07	2,471,699,646	21-Mar-07	2,179,720,700	5-Jun-07	3,182,853,302
10-Jan-07	3,192,766,502	22-Mar-07	2,129,573,893	6-Jun-07	2,849,376,372
11-Jan-07	4,946,324,815	23-Mar-07	2,451,550,121	7-Jun-07	2,595,271,625
12-Jan-07	2,420,416,136	26-Mar-07	2,227,220,033	8-Jun-07	2,679,621,616
15-Jan-07	3,093,275,871	27-Mar-07	2,126,992,522	11-Jun-07	3,495,698,400
16-Jan-07	3,433,638,727	28-Mar-07	2,084,911,515	12-Jun-07	3,070,080,707
17-Jan-07	2,524,771,242	29-Mar-07	2,596,664,794	13-Jun-07	2,619,974,344
18-Jan-07	2,197,282,640	30-Mar-07	2,289,714,982	14-Jun-07	3,010,148,055
19-Jan-07	2,216,255,966	2-Apr-07	2,597,496,124	15-Jun-07	2,718,068,884
22-Jan-07	2,207,096,142	3-Apr-07	2,657,768,505	18-Jun-07	2,569,098,564
23-Jan-07	2,498,516,433	4-Apr-07	3,857,365,953	19-Jun-07	2,542,649,629
24-Jan-07	2,287,086,773	5-Apr-07	2,787,743,036	20-Jun-07	2,656,966,521
25-Jan-07	2,189,277,097	9-Apr-07	3,395,246,108	21-Jun-07	2,630,150,189
26-Jan-07	2,915,512,804	10-Apr-07	2,605,329,803	22-Jun-07	2,725,331,646
29-Jan-07	2,338,488,725	11-Apr-07	2,571,704,608	25-Jun-07	2,460,014,261
30-Jan-07	2,127,246,168	12-Apr-07	2,498,284,792	26-Jun-07	2,450,061,047
31-Jan-07	2,109,762,415	13-Apr-07	2,481,017,245	27-Jun-07	2,479,787,604
01-Feb-07	2,229,851,834	16-Apr-07	2,458,201,705	28-Jun-07	2,997,374,059
02-Feb-07	2,152,383,477	17-Apr-07	2,732,395,922	29-Jun-07	2,576,427,441
05-Feb-07	2,091,331,220	18-Apr-07	2,455,946,878	2-Jul-07	3,610,143,923
06-Feb-07	2,256,736,659	19-Apr-07	2,646,814,994	3-Jul-07	3,617,869,269
07-Feb-07	2,209,355,532	20-Apr-07	3,866,758,712	4-Jul-07	3,105,823,628
08-Feb-07	2,096,307,824	23-Apr-07	3,462,858,836	5-Jul-07	3,020,149,542
09-Feb-07	2,413,360,657	24-Apr-07	2,695,883,236	6-Jul-07	3,249,134,735
12-Feb-07	2,274,781,082	25-Apr-07	2,721,151,637	9-Jul-07	3,209,485,278
13-Feb-07	2,179,122,159	26-Apr-07	2,699,121,117	10-Jul-07	4,344,431,963
14-Feb-07	2,151,511,802	27-Apr-07	2,777,718,236	11-Jul-07	3,017,099,384
15-Feb-07	2,331,616,273	30-Apr-07	2,564,282,866	12-Jul-07	3,406,592,839
16-Feb-07	2,845,339,293	1-May-07	3,252,854,663	13-Jul-07	3,069,013,857
19-Feb-07	2,137,241,420	2-May-07	2,480,379,037	16-Jul-07	3,017,568,644
20-Feb-07	2,128,279,026	3-May-07	2,484,333,929	17-Jul-07	3,441,613,193
21-Feb-07	2,110,687,617	4-May-07	2,469,618,107	18-Jul-07	3,135,127,414
22-Feb-07	2,158,123,597	7-May-07	2,503,627,525	19-Jul-07	3,013,323,344
23-Feb-07	2,176,927,631	8-May-07	2,490,889,926	20-Jul-07	3,953,009,918
26-Feb-07	2,358,219,819	9-May-07	2,713,957,929	23-Jul-07	3,787,740,732
27-Feb-07	2,177,783,861	10-May-07	2,502,719,520	24-Jul-07	3,460,872,278
28-Feb-07	2,433,883,659	11-May-07	2,475,339,583	25-Jul-07	3,069,771,373
01-Mar-07	2,481,724,573	14-May-07	3,022,461,710	26-Jul-07	3,188,548,859
02-Mar-07	2,140,927,148	15-May-07	2,906,822,236	27-Jul-07	3,651,805,008
05-Mar-07	2,121,633,450	16-May-07	2,499,804,046	30-Jul-07	5,369,531,241
06-Mar-07	4,405,166,878	21-May-07	2,803,840,905	31-Jul-07	3,232,391,766
07-Mar-07	2,980,387,784	22-May-07	2,606,700,461	1-Aug-07	3,813,373,724
08-Mar-07	2,269,633,415	23-May-07	2,485,469,978	2-Aug-07	7,062,463,907
09-Mar-07	2,525,236,305	24-May-07	2,600,264,669	3-Aug-07	3,244,362,584
12-Mar-07	2,251,122,875	25-May-07	3,585,069,968	6-Aug-07	3,260,283,192

Lampiran 17 Hasil estimasi VaR diversified

Period	VaR Diversified	Period	VaR Diversified	Period	VaR Diversified
7-Aug-07	6,101,850,321	22-Oct-07	5,775,007,780	8-Jan-08	3,063,968,171
8-Aug-07	3,709,162,393	23-Oct-07	9,339,260,773	9-Jan-08	2,976,752,820
9-Aug-07	5,909,771,507	24-Oct-07	8,083,844,199	14-Jan-08	3,859,042,331
10-Aug-07	3,664,060,504	25-Oct-07	4,871,804,351	15-Jan-08	3,126,020,720
13-Aug-07	4,078,891,427	26-Oct-07	6,475,770,570	16-Jan-08	5,369,012,563
14-Aug-07	3,163,445,225	29-Oct-07	4,068,121,674	17-Jan-08	9,130,221,526
15-Aug-07	4,741,261,821	30-Oct-07	4,841,814,966	18-Jan-08	4,539,411,342
16-Aug-07	10,433,300,144	31-Oct-07	3,850,850,787	21-Jan-08	4,171,577,805
20-Aug-07	9,909,881,680	1-Nov-07	3,872,266,389	22-Jan-08	8,796,309,740
21-Aug-07	10,166,132,415	2-Nov-07	4,948,359,453	23-Jan-08	12,677,609,581
22-Aug-07	5,423,105,313	5-Nov-07	3,814,525,770	24-Jan-08	12,481,490,594
23-Aug-07	6,006,671,369	6-Nov-07	6,049,442,222	25-Jan-08	4,198,768,908
24-Aug-07	5,072,848,861	7-Nov-07	4,005,827,612	28-Jan-08	7,645,801,874
27-Aug-07	3,425,920,040	8-Nov-07	3,993,733,264	29-Jan-08	4,094,399,716
28-Aug-07	3,958,069,377	9-Nov-07	4,615,932,612	30-Jan-08	3,726,871,084
29-Aug-07	3,486,544,348	12-Nov-07	3,823,725,056	31-Jan-08	3,338,778,613
30-Aug-07	3,618,264,319	13-Nov-07	4,653,238,931	1-Feb-08	3,349,063,247
31-Aug-07	3,247,511,967	14-Nov-07	4,834,790,501	4-Feb-08	3,234,628,690
3-Sep-07	4,252,601,891	15-Nov-07	4,661,409,896	5-Feb-08	4,228,909,670
4-Sep-07	3,159,377,882	16-Nov-07	3,838,667,793	6-Feb-08	3,151,532,275
5-Sep-07	3,123,463,921	19-Nov-07	4,837,873,267	11-Feb-08	5,029,945,186
6-Sep-07	3,104,406,318	20-Nov-07	4,406,557,142	12-Feb-08	4,868,816,771
7-Sep-07	3,054,658,281	21-Nov-07	4,111,106,556	13-Feb-08	3,116,148,611
10-Sep-07	3,050,203,750	22-Nov-07	5,568,483,499	14-Feb-08	3,156,291,877
11-Sep-07	3,833,696,743	23-Nov-07	3,760,303,723	15-Feb-08	4,623,630,960
12-Sep-07	3,088,646,354	26-Nov-07	3,673,729,795	18-Feb-08	3,123,558,561
13-Sep-07	3,206,451,918	27-Nov-07	5,506,468,162	19-Feb-08	3,127,270,014
14-Sep-07	3,198,010,113	28-Nov-07	4,056,692,973	20-Feb-08	3,078,502,356
17-Sep-07	3,145,531,106	29-Nov-07	4,675,172,614	21-Feb-08	3,588,407,225
18-Sep-07	3,108,407,410	30-Nov-07	3,673,200,604	22-Feb-08	3,540,347,028
19-Sep-07	3,197,724,180	3-Dec-07	3,628,883,218	25-Feb-08	2,982,646,450
20-Sep-07	5,548,584,816	4-Dec-07	4,361,557,633	26-Feb-08	2,970,687,858
21-Sep-07	3,216,389,339	5-Dec-07	4,048,740,516	27-Feb-08	3,186,535,739
24-Sep-07	3,732,345,031	6-Dec-07	3,612,263,888	28-Feb-08	3,060,727,512
25-Sep-07	3,215,294,678	7-Dec-07	3,661,188,643	29-Feb-08	2,966,193,202
26-Sep-07	3,498,720,722	10-Dec-07	4,120,998,500	3-Mar-08	4,157,778,873
27-Sep-07	3,216,713,797	11-Dec-07	3,598,567,453	4-Mar-08	5,270,046,234
28-Sep-07	3,158,325,310	12-Dec-07	3,755,240,744	5-Mar-08	3,379,296,747
1-Oct-07	3,902,754,078	13-Dec-07	3,871,473,143	6-Mar-08	3,075,077,118
2-Oct-07	4,348,197,660	14-Dec-07	4,829,115,313	10-Mar-08	3,097,779,531
3-Oct-07	5,666,690,353	17-Dec-07	3,792,836,153	11-Mar-08	8,760,152,626
4-Oct-07	3,948,422,793	18-Dec-07	6,780,548,881	12-Mar-08	3,238,640,890
5-Oct-07	4,039,880,785	19-Dec-07	4,188,349,109	13-Mar-08	3,542,556,860
8-Oct-07	3,842,681,925	26-Dec-07	3,749,191,889	14-Mar-08	8,473,940,118
9-Oct-07	3,990,921,505	27-Dec-07	5,450,162,194	17-Mar-08	5,407,579,269
10-Oct-07	4,022,957,803	28-Dec-07	3,843,783,222	18-Mar-08	6,162,283,883
11-Oct-07	4,577,559,041	2-Jan-08	3,002,672,479	19-Mar-08	3,551,991,579
17-Oct-07	4,870,228,797	3-Jan-08	3,168,900,808	24-Mar-08	3,613,001,558
18-Oct-07	3,752,138,790	4-Jan-08	3,302,424,598	25-Mar-08	3,185,671,696
19-Oct-07	4,182,801,896	7-Jan-08	4,156,619,570	26-Mar-08	5,856,216,556

Lampiran 17 Hasil estimasi VaR diversified

Period	VaR Diversified	Period	VaR Diversified
27-Mar-08	3,208,785,776	9-Jun-08	3,255,721,375
28-Mar-08	3,180,944,661	10-Jun-08	3,255,953,233
31-Mar-08	3,154,399,274	11-Jun-08	4,884,393,429
1-Apr-08	3,869,460,462	12-Jun-08	3,184,658,422
2-Apr-08	5,675,828,595	13-Jun-08	3,933,810,481
3-Apr-08	5,809,249,817	16-Jun-08	3,349,115,480
4-Apr-08	8,710,587,038	17-Jun-08	3,153,896,943
7-Apr-08	4,163,767,285	18-Jun-08	3,463,368,081
8-Apr-08	3,415,031,292	19-Jun-08	3,542,147,397
9-Apr-08	4,477,873,215	20-Jun-08	3,227,754,298
10-Apr-08	6,140,515,618	23-Jun-08	3,228,806,885
11-Apr-08	5,226,740,400	24-Jun-08	3,237,317,586
14-Apr-08	6,081,966,298	25-Jun-08	3,319,331,091
15-Apr-08	4,237,161,172	26-Jun-08	3,898,074,266
16-Apr-08	3,479,464,655	27-Jun-08	3,132,832,179
17-Apr-08	4,581,728,181	30-Jun-08	3,613,080,264
18-Apr-08	3,277,044,354	1-Jul-08	2,578,110,085
21-Apr-08	3,280,438,214	2-Jul-08	2,980,830,474
22-Apr-08	3,256,106,590	3-Jul-08	2,739,729,137
23-Apr-08	4,888,096,549	4-Jul-08	6,345,444,623
24-Apr-08	3,809,525,241	7-Jul-08	2,976,228,061
25-Apr-08	5,214,269,573	8-Jul-08	2,869,482,336
28-Apr-08	4,110,215,064	9-Jul-08	3,169,565,912
29-Apr-08	3,258,002,344	10-Jul-08	2,696,874,898
30-Apr-08	5,058,726,729	11-Jul-08	2,885,021,712
2-May-08	3,364,090,827	14-Jul-08	2,563,529,439
5-May-08	4,351,763,060	15-Jul-08	2,699,313,423
6-May-08	4,291,307,338	16-Jul-08	3,583,544,880
7-May-08	3,457,574,683	17-Jul-08	3,026,461,286
8-May-08	3,327,746,500	18-Jul-08	4,007,711,171
9-May-08	3,236,549,555	21-Jul-08	3,096,249,375
12-May-08	3,315,934,503	22-Jul-08	4,412,311,554
13-May-08	3,160,261,530	23-Jul-08	2,819,808,298
14-May-08	3,707,079,511	24-Jul-08	2,617,707,311
15-May-08	3,872,094,918	25-Jul-08	3,098,890,133
16-May-08	3,241,581,356	28-Jul-08	2,678,189,649
19-May-08	3,259,084,644	29-Jul-08	2,800,952,623
21-May-08	4,428,889,480	31-Jul-08	2,570,194,636
22-May-08	3,259,710,956	1-Aug-08	3,245,049,579
23-May-08	3,257,823,985	4-Aug-08	4,166,423,536
26-May-08	4,024,789,785	5-Aug-08	3,174,390,074
27-May-08	4,559,214,840	6-Aug-08	4,004,034,003
28-May-08	3,797,210,166	7-Aug-08	2,751,380,013
29-May-08	4,216,280,946	8-Aug-08	2,658,116,028
30-May-08	3,589,214,631	11-Aug-08	2,595,122,052
2-Jun-08	3,259,360,135	12-Aug-08	4,860,717,866
3-Jun-08	3,600,674,169	13-Aug-08	5,186,293,646
4-Jun-08	4,106,847,309	14-Aug-08	2,678,045,261
5-Jun-08	5,043,286,163	15-Aug-08	3,822,577,132
6-Jun-08	3,461,559,699	19-Aug-08	3,572,905,048
Period	VaR Diversified	Period	VaR Diversified
20-Aug-08	3,702,504,085		
21-Aug-08	3,367,309,530		
22-Aug-08	3,031,395,012		
25-Aug-08	2,896,876,038		
26-Aug-08	2,598,524,635		
27-Aug-08	2,885,847,874		
28-Aug-08	2,773,037,528		
29-Aug-08	2,636,479,584		

Lampiran 18 Komposisi Asset Portfolio Rebalancing dan Konstan

<i>Asset allocation-Rebalancing per 1 TW</i>											
Komposisi Weigth	31-Mar-06	30-Jun-06	30-Sep-06	31-Dec-06	31-Mar-07	30-Jun-07	30-Sep-07	31-Dec-07	31-Mar-08	30-Jun-08	30-Sep-08
Fortis Pesona	6.3%	11.3%	15.5%	17.6%	21.1%	26.0%	15.8%	15.8%	15.8%	15.8%	15.8%
Bahana Dana Prima	22.8%	12.6%	7.6%	3.5%	8.3%	12.3%	17.4%	17.4%	17.4%	17.4%	17.4%
Fortis Ekuitas	8.7%	15.6%	18.8%	21.5%	21.5%	26.8%	37.8%	37.8%	37.8%	37.8%	37.8%
TRIM Kapital	5.7%	9.6%	12.4%	16.1%	10.9%	6.2%	8.8%	8.8%	8.8%	8.8%	8.8%
Schroder Dana Istimewa	21.3%	17.0%	15.3%	12.4%	9.3%	5.4%	7.6%	7.6%	7.6%	7.6%	7.6%
Schroder Dana Prestasi	35.2%	33.8%	30.4%	28.9%	28.9%	23.3%	12.6%	12.6%	12.6%	12.6%	12.6%

<i>Asset allocation-Rebalancing per 2 TW</i>											
Komposisi Weigth	31-Mar-06	30-Jun-06	30-Sep-06	31-Dec-06	31-Mar-07	30-Jun-07	30-Sep-07	31-Dec-07	31-Mar-08	30-Jun-08	30-Sep-08
Fortis Pesona	9.0%	9.0%	16.6%	16.6%	23.6%	23.6%	15.8%	15.8%	15.8%	15.8%	15.8%
Bahana Dana Prima	17.3%	17.3%	5.4%	5.4%	10.4%	10.4%	17.4%	17.4%	17.4%	17.4%	17.4%
Fortis Ekuitas	12.5%	12.5%	20.3%	20.3%	24.2%	24.2%	37.8%	37.8%	37.8%	37.8%	37.8%
TRIM Kapital	7.8%	7.8%	14.4%	14.4%	8.5%	8.5%	8.8%	8.8%	8.8%	8.8%	8.8%
Schroder Dana Istimewa	19.0%	19.0%	13.7%	13.7%	7.3%	7.3%	7.6%	7.6%	7.6%	7.6%	7.6%
Schroder Dana Prestasi	34.5%	34.5%	29.6%	29.6%	26.0%	26.0%	12.6%	12.6%	12.6%	12.6%	12.6%

Lampiran 18 Komposisi Asset Portfolio Rebalancing dan Konstan

<i>Asset allocation-Rebalancing per 4 TW</i>											
Komposisi Weigth	31-Mar-06	30-Jun-06	30-Sep-06	31-Dec-06	31-Mar-07	30-Jun-07	30-Sep-07	31-Dec-07	31-Mar-08	30-Jun-08	30-Sep-08
Fortis Pesona	13.5%	13.5%	13.5%	13.5%	20.3%	20.3%	20.3%	20.3%	15.8%	15.8%	15.8%
Bahana Dana Prima	10.3%	10.3%	10.3%	10.3%	13.3%	13.3%	13.3%	13.3%	17.4%	17.4%	17.4%
Fortis Ekuitas	17.0%	17.0%	17.0%	17.0%	29.9%	29.9%	29.9%	29.9%	37.8%	37.8%	37.8%
TRIM Kapital	11.7%	11.7%	11.7%	11.7%	8.6%	8.6%	8.6%	8.6%	8.8%	8.8%	8.8%
Schroder Dana Istimewa	15.9%	15.9%	15.9%	15.9%	7.4%	7.4%	7.4%	7.4%	7.6%	7.6%	7.6%
Schroder Dana Prestasi	31.6%	31.6%	31.6%	31.6%	20.4%	20.4%	20.4%	20.4%	12.6%	12.6%	12.6%

<i>Asset allocation-Rebalancing Constant</i>											
Komposisi Weigth	31-Mar-06	30-Jun-06	30-Sep-06	31-Dec-06	31-Mar-07	30-Jun-07	30-Sep-07	31-Dec-07	31-Mar-08	30-Jun-08	30-Sep-08
Fortis Pesona	16.9%	16.9%	16.9%	16.9%	16.9%	16.9%	16.9%	16.9%	16.9%	16.9%	16.9%
Bahana Dana Prima	13.4%	13.4%	13.4%	13.4%	13.4%	13.4%	13.4%	13.4%	13.4%	13.4%	13.4%
Fortis Ekuitas	27.6%	27.6%	27.6%	27.6%	27.6%	27.6%	27.6%	27.6%	27.6%	27.6%	27.6%
TRIM Kapital	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%
Schroder Dana Istimewa	10.3%	10.3%	10.3%	10.3%	10.3%	10.3%	10.3%	10.3%	10.3%	10.3%	10.3%
Schroder Dana Prestasi	22.2%	22.2%	22.2%	22.2%	22.2%	22.2%	22.2%	22.2%	22.2%	22.2%	22.2%

Lampiran 19 Hasil estimasi VaR diversified Rebalancing dan Konstan

Date	VaR Rebalance per 1TW	VaR Rebalance per 2TW	VaR Rebalance per 4TW	VaR Weight Constant
02-Jan-07	2,215,539,864	4,000,028,019	3,471,822,997	3,132,454,340
03-Jan-07	2,571,541,194	4,770,388,909	4,145,375,992	3,722,614,315
04-Jan-07	2,137,126,200	3,884,477,547	3,358,513,395	3,045,601,274
05-Jan-07	2,187,121,282	3,944,308,775	3,422,741,775	3,094,734,107
08-Jan-07	2,091,245,222	3,798,176,048	3,295,220,691	2,976,313,572
09-Jan-07	2,471,699,646	4,612,305,605	3,990,796,674	3,599,594,083
10-Jan-07	3,192,766,502	6,037,418,125	5,171,893,731	4,658,439,658
11-Jan-07	4,946,324,815	9,395,823,246	8,124,984,484	7,291,979,726
12-Jan-07	2,420,416,136	4,281,670,804	3,701,879,868	3,406,458,966
15-Jan-07	3,093,275,871	5,267,084,790	4,538,470,105	4,151,011,257
16-Jan-07	3,433,638,727	6,407,780,880	5,569,431,261	5,041,538,053
17-Jan-07	2,524,771,242	4,414,287,887	3,811,753,817	3,475,234,559
18-Jan-07	2,197,282,640	3,928,646,022	3,406,007,971	3,116,047,232
19-Jan-07	2,216,255,966	3,937,848,961	3,415,803,068	3,111,648,244
22-Jan-07	2,207,096,142	3,961,026,496	3,426,316,768	3,119,836,109
23-Jan-07	2,498,516,433	4,636,674,328	4,008,147,518	3,597,824,468
24-Jan-07	2,287,086,773	4,162,200,221	3,605,333,498	3,268,005,581
25-Jan-07	2,189,277,097	3,991,405,845	3,466,724,079	3,129,543,712
26-Jan-07	2,915,512,804	5,371,275,425	4,642,397,262	4,166,499,985
29-Jan-07	2,338,488,725	4,284,795,560	3,705,596,675	3,354,939,452
30-Jan-07	2,127,246,168	3,837,129,366	3,328,601,964	3,014,832,023
31-Jan-07	2,109,762,415	3,821,850,736	3,315,416,493	2,997,321,924
01-Feb-07	2,229,851,834	4,128,488,716	3,580,610,205	3,213,810,979
02-Feb-07	2,152,383,477	3,826,721,312	3,323,083,007	3,002,107,514
05-Feb-07	2,091,331,220	3,814,740,736	3,312,793,664	2,986,816,794
06-Feb-07	2,256,736,659	4,019,504,316	3,491,839,386	3,144,087,060
07-Feb-07	2,209,355,532	4,024,925,501	3,488,856,128	3,152,613,041
08-Feb-07	2,096,307,824	3,817,089,362	3,310,189,052	2,987,660,326
09-Feb-07	2,413,360,657	4,521,678,180	3,895,359,009	3,524,763,617
12-Feb-07	2,274,781,082	4,157,634,971	3,583,558,408	3,242,785,740
13-Feb-07	2,179,122,159	3,920,000,035	3,395,058,324	3,075,453,290
14-Feb-07	2,151,511,802	3,900,478,319	3,373,477,518	3,045,712,105
15-Feb-07	2,331,616,273	4,278,595,724	3,704,474,888	3,316,309,788
16-Feb-07	2,845,339,293	5,543,474,057	4,811,352,036	4,319,880,164
19-Feb-07	2,137,241,420	3,866,304,030	3,360,579,287	3,046,535,388
20-Feb-07	2,128,279,026	3,845,651,465	3,334,681,148	3,015,206,527
21-Feb-07	2,110,687,617	3,835,373,013	3,328,779,255	3,004,423,326
22-Feb-07	2,158,123,597	3,947,688,008	3,426,067,474	3,075,881,586
23-Feb-07	2,176,927,631	3,955,238,014	3,439,086,753	3,098,647,245
26-Feb-07	2,358,219,819	4,412,028,286	3,858,245,587	3,450,143,631
27-Feb-07	2,177,783,861	3,975,732,214	3,460,066,779	3,119,920,250
28-Feb-07	2,433,883,659	4,477,439,606	3,860,144,001	3,467,554,627
01-Mar-07	2,481,724,573	4,589,838,964	3,997,927,495	3,588,935,095
02-Mar-07	2,140,927,148	3,844,708,623	3,336,683,941	3,015,127,875
05-Mar-07	2,121,633,450	3,841,884,136	3,335,272,168	3,008,538,320
06-Mar-07	4,405,166,878	8,038,057,775	7,029,596,197	6,311,100,574
07-Mar-07	2,980,387,784	5,412,858,149	4,686,479,260	4,250,666,835
08-Mar-07	2,269,633,415	4,097,220,499	3,571,217,283	3,263,103,162
09-Mar-07	2,525,236,305	4,625,034,432	4,017,979,009	3,628,536,551
12-Mar-07	2,251,122,875	4,011,061,608	3,496,982,547	3,179,055,642

Lampiran 19 Hasil estimasi VaR diversified Rebalancing dan Konstan

Date	VaR Rebalance per 1TW	VaR Rebalance per 2TW	VaR Rebalance per 4TW	VaR Weight Constant
13-Mar-07	2,780,782,916	5,052,707,400	4,368,895,296	3,946,619,380
14-Mar-07	2,144,468,576	3,858,830,688	3,347,290,903	3,042,739,879
15-Mar-07	3,086,945,886	5,760,100,441	4,977,995,064	4,491,712,028
16-Mar-07	2,271,063,932	4,101,668,178	3,572,994,771	3,248,134,415
20-Mar-07	2,152,203,951	3,882,480,103	3,368,675,798	3,060,746,623
21-Mar-07	2,179,720,700	3,952,529,083	3,411,090,200	3,101,655,698
22-Mar-07	2,129,573,893	3,873,460,590	3,360,301,354	3,040,488,871
23-Mar-07	2,451,550,121	4,478,302,492	3,861,150,511	3,495,294,624
26-Mar-07	2,227,220,033	3,984,313,167	3,442,102,492	3,110,260,409
27-Mar-07	2,126,992,522	3,838,708,261	3,329,169,184	3,007,473,220
28-Mar-07	2,084,911,515	3,794,640,648	3,295,010,846	2,972,631,114
29-Mar-07	2,596,664,794	4,708,985,902	4,105,304,455	3,691,173,278
30-Mar-07	2,289,714,982	4,226,397,308	3,682,379,704	3,339,285,732
2-Apr-07	2,597,496,124	4,015,866,695	3,484,094,307	3,139,102,204
3-Apr-07	2,657,768,505	4,143,367,616	3,618,324,381	3,275,701,701
4-Apr-07	3,857,365,953	6,078,097,530	5,262,510,551	4,728,114,517
5-Apr-07	2,787,743,036	4,284,251,157	3,726,258,806	3,383,568,341
9-Apr-07	3,395,246,108	5,356,065,991	4,656,459,369	4,222,789,280
10-Apr-07	2,605,329,803	4,065,241,634	3,532,343,955	3,217,663,764
11-Apr-07	2,571,704,608	3,931,526,420	3,412,205,555	3,104,338,176
12-Apr-07	2,498,284,792	3,877,403,675	3,364,624,743	3,046,518,794
13-Apr-07	2,481,017,245	3,833,296,975	3,328,084,194	3,012,351,182
16-Apr-07	2,458,201,705	3,816,582,726	3,314,512,773	2,993,805,698
17-Apr-07	2,732,395,922	4,260,359,179	3,702,464,430	3,331,385,113
18-Apr-07	2,455,946,878	3,810,519,127	3,305,676,371	2,985,738,555
19-Apr-07	2,646,814,994	4,125,433,487	3,582,898,592	3,239,583,657
20-Apr-07	3,866,758,712	6,070,533,310	5,243,129,407	4,702,458,233
23-Apr-07	3,462,858,836	5,587,035,818	4,832,185,167	4,384,499,216
24-Apr-07	2,695,883,236	4,165,701,737	3,595,780,072	3,284,851,745
25-Apr-07	2,721,151,637	4,301,391,157	3,694,307,265	3,380,263,238
26-Apr-07	2,699,121,117	4,268,428,255	3,728,495,502	3,359,230,846
27-Apr-07	2,777,718,236	4,208,125,627	3,655,790,766	3,328,773,037
30-Apr-07	2,564,282,866	3,958,613,721	3,422,898,215	3,095,192,217
1-May-07	3,252,854,663	5,003,141,841	4,253,736,769	3,852,950,795
2-May-07	2,480,379,037	3,852,307,422	3,340,235,833	3,032,826,331
3-May-07	2,484,333,929	3,855,352,957	3,339,879,354	3,025,750,747
4-May-07	2,469,618,107	3,839,069,843	3,334,958,808	3,014,929,526
7-May-07	2,503,627,525	3,864,801,453	3,352,960,486	3,024,388,759
8-May-07	2,490,889,926	3,905,182,682	3,410,866,175	3,070,236,952
9-May-07	2,713,957,929	4,238,138,697	3,679,694,364	3,320,495,716
10-May-07	2,502,719,520	3,862,866,105	3,349,898,395	3,018,545,995
11-May-07	2,475,339,583	3,847,814,111	3,334,760,436	3,010,919,517
14-May-07	3,022,461,710	4,822,717,936	4,194,402,268	3,770,464,186
15-May-07	2,906,822,236	4,508,712,555	3,922,917,274	3,522,580,681
16-May-07	2,499,804,046	3,894,591,742	3,386,534,002	3,066,974,703
21-May-07	2,803,840,905	4,329,852,250	3,752,684,730	3,403,731,513
22-May-07	2,606,700,461	4,049,775,845	3,521,768,922	3,180,370,437
23-May-07	2,485,469,978	3,863,476,735	3,355,860,731	3,036,227,091
24-May-07	2,600,264,669	4,098,110,496	3,569,440,733	3,213,814,193
25-May-07	3,585,069,968	5,402,049,065	4,670,510,809	4,209,890,345

Lampiran 19 Hasil estimasi VaR diversified Rebalancing dan Konstan

Date	VaR Rebalance per 1TW	VaR Rebalance per 2TW	VaR Rebalance per 4TW	VaR Weight Constant
28-May-07	2,915,926,838	4,618,848,114	3,992,484,547	3,644,665,072
29-May-07	2,745,420,269	4,188,430,798	3,594,433,645	3,276,933,658
30-May-07	2,565,994,071	3,986,554,788	3,440,391,881	3,131,779,736
31-May-07	2,644,571,167	4,021,929,657	3,476,847,753	3,155,339,500
4-Jun-07	2,863,333,699	4,464,798,811	3,872,378,933	3,490,682,747
5-Jun-07	3,182,853,302	4,987,967,500	4,344,770,268	3,929,616,437
6-Jun-07	2,849,376,372	4,427,657,640	3,850,049,061	3,481,162,129
7-Jun-07	2,595,271,625	3,906,091,613	3,396,797,172	3,083,812,556
8-Jun-07	2,679,621,616	4,184,886,716	3,647,283,872	3,285,488,129
11-Jun-07	3,495,698,400	5,542,199,200	4,779,715,981	4,322,348,756
12-Jun-07	3,070,080,707	4,812,789,021	4,138,753,579	3,775,625,042
13-Jun-07	2,619,974,344	4,079,928,957	3,517,294,252	3,221,482,920
14-Jun-07	3,010,148,055	4,566,760,179	3,976,908,064	3,604,083,581
15-Jun-07	2,718,068,884	4,272,416,378	3,687,705,306	3,357,002,437
18-Jun-07	2,569,098,564	3,979,645,206	3,454,743,658	3,133,750,018
19-Jun-07	2,542,649,629	3,948,167,105	3,424,841,028	3,096,601,344
20-Jun-07	2,656,966,521	4,107,214,672	3,557,034,275	3,222,460,226
21-Jun-07	2,630,150,189	4,112,151,832	3,577,846,459	3,233,822,818
22-Jun-07	2,725,331,646	4,315,817,697	3,749,288,310	3,394,222,869
25-Jun-07	2,460,014,261	3,815,295,212	3,309,784,779	2,993,887,478
26-Jun-07	2,450,061,047	3,802,351,750	3,301,009,658	2,980,244,479
27-Jun-07	2,479,787,604	3,835,859,610	3,328,515,486	3,002,919,476
28-Jun-07	2,997,374,059	4,571,411,624	3,947,487,679	3,537,382,023
29-Jun-07	2,576,427,441	4,032,786,128	3,507,241,903	3,165,420,606
2-Jul-07	3,610,143,923	3,362,263,792	3,958,554,264	3,545,531,080
3-Jul-07	3,617,869,269	3,418,992,235	4,043,772,705	3,650,039,698
4-Jul-07	3,105,823,628	2,887,811,786	3,439,748,932	3,125,167,645
5-Jul-07	3,020,149,542	2,847,782,755	3,352,724,317	3,032,080,364
6-Jul-07	3,249,134,735	3,105,385,989	3,648,631,226	3,297,127,020
9-Jul-07	3,209,485,278	2,937,223,806	3,477,534,231	3,119,982,391
10-Jul-07	4,344,431,963	3,902,660,545	4,684,608,929	4,191,809,998
11-Jul-07	3,017,099,384	2,820,570,365	3,333,150,177	3,022,654,344
12-Jul-07	3,406,592,839	3,177,288,958	3,752,496,314	3,378,859,343
13-Jul-07	3,069,013,857	2,869,017,998	3,382,265,080	3,056,750,310
16-Jul-07	3,017,568,644	2,837,663,753	3,343,599,465	3,019,567,693
17-Jul-07	3,441,613,193	3,245,135,608	3,809,516,128	3,432,888,225
18-Jul-07	3,135,127,414	2,950,494,190	3,476,548,399	3,143,041,559
19-Jul-07	3,013,323,344	2,827,565,068	3,341,066,361	3,020,130,233
20-Jul-07	3,953,009,918	3,610,357,809	4,273,008,030	3,824,324,803
23-Jul-07	3,787,740,732	3,537,524,913	4,209,371,139	3,809,031,557
24-Jul-07	3,460,872,278	3,265,382,958	3,822,657,969	3,454,809,270
25-Jul-07	3,069,771,373	2,862,643,599	3,387,207,479	3,078,018,819
26-Jul-07	3,188,548,859	2,940,118,641	3,489,928,941	3,156,564,723
27-Jul-07	3,651,805,008	3,443,539,044	4,072,028,379	3,676,539,750
30-Jul-07	5,369,531,241	4,979,210,905	5,939,097,541	5,376,944,817
31-Jul-07	3,232,391,766	2,968,241,016	3,535,738,062	3,246,793,572
1-Aug-07	3,813,373,724	3,503,711,434	4,202,467,510	3,855,665,440
2-Aug-07	7,062,463,907	6,384,882,181	7,640,560,674	6,857,508,551
3-Aug-07	3,244,362,584	3,012,631,213	3,561,005,765	3,298,754,196
6-Aug-07	3,260,283,192	3,030,675,874	3,590,664,980	3,299,059,432

Lampiran 19 Hasil estimasi VaR diversified Rebalancing dan Konstan

Date	VaR Rebalance per 1TW	VaR Rebalance per 2TW	VaR Rebalance per 4TW	VaR Weight Constant
7-Aug-07	6,101,850,321	5,457,253,278	6,620,535,211	6,021,693,993
8-Aug-07	3,709,162,393	3,386,814,009	4,002,648,893	3,671,272,679
9-Aug-07	5,909,771,507	5,530,272,317	6,568,094,816	5,953,722,890
10-Aug-07	3,664,060,504	3,444,826,713	4,069,514,349	3,751,815,228
13-Aug-07	4,078,891,427	3,818,897,917	4,532,960,572	4,158,032,205
14-Aug-07	3,163,445,225	2,940,000,779	3,476,811,903	3,200,269,737
15-Aug-07	4,741,261,821	4,343,440,788	5,190,850,871	4,705,943,533
16-Aug-07	10,433,300,144	9,491,778,659	11,390,889,185	10,253,931,765
20-Aug-07	9,909,881,680	9,487,273,878	11,164,820,507	10,122,121,677
21-Aug-07	10,166,132,415	9,704,535,020	11,451,526,794	10,394,687,318
22-Aug-07	5,423,105,313	4,921,643,828	5,878,772,194	5,500,616,228
23-Aug-07	6,006,671,369	5,594,096,996	6,619,301,689	6,110,945,997
24-Aug-07	5,072,848,861	4,790,237,728	5,649,965,644	5,235,894,506
27-Aug-07	3,425,920,040	3,134,546,323	3,730,128,328	3,514,031,477
28-Aug-07	3,958,069,377	3,613,612,029	4,316,206,416	3,996,561,587
29-Aug-07	3,486,544,348	3,271,378,021	3,865,080,448	3,579,471,774
30-Aug-07	3,618,264,319	3,283,136,342	3,934,562,624	3,610,691,847
31-Aug-07	3,247,511,967	3,005,996,449	3,563,418,037	3,267,093,218
3-Sep-07	4,252,601,891	4,013,283,316	4,737,528,854	4,295,352,982
4-Sep-07	3,159,377,882	2,947,238,405	3,480,999,516	3,188,813,922
5-Sep-07	3,123,463,921	2,898,340,382	3,425,397,829	3,121,100,269
6-Sep-07	3,104,406,318	2,963,719,023	3,472,322,024	3,152,054,771
7-Sep-07	3,054,658,281	2,842,680,223	3,360,873,742	3,046,414,367
10-Sep-07	3,050,203,750	2,844,561,121	3,363,146,355	3,042,686,993
11-Sep-07	3,833,696,743	3,637,460,541	4,304,020,111	3,899,619,209
12-Sep-07	3,088,646,354	2,897,798,070	3,417,305,664	3,101,402,215
13-Sep-07	3,206,451,918	2,987,425,264	3,525,198,777	3,232,078,767
14-Sep-07	3,198,010,113	2,961,704,534	3,508,629,054	3,228,905,647
17-Sep-07	3,145,531,106	2,918,346,381	3,452,373,826	3,161,275,484
18-Sep-07	3,108,407,410	2,923,646,290	3,447,706,230	3,140,851,800
19-Sep-07	3,197,724,180	2,991,570,041	3,550,114,877	3,222,737,043
20-Sep-07	5,548,584,816	5,126,634,320	6,109,753,662	5,493,186,272
21-Sep-07	3,216,389,339	3,038,800,723	3,569,744,663	3,270,107,353
24-Sep-07	3,732,345,031	3,500,180,755	4,141,579,398	3,759,304,519
25-Sep-07	3,215,294,678	2,951,609,397	3,512,583,799	3,208,150,637
26-Sep-07	3,498,720,722	3,229,025,950	3,884,136,656	3,533,472,237
27-Sep-07	3,216,713,797	3,022,133,470	3,580,799,131	3,250,978,119
28-Sep-07	3,158,325,310	3,015,709,180	3,535,219,113	3,201,077,146
1-Oct-07	3,902,754,078	3,035,774,306	3,643,831,689	3,308,166,814
2-Oct-07	4,348,197,660	3,316,601,789	4,007,391,008	3,642,684,789
3-Oct-07	5,666,690,353	4,321,329,898	5,259,012,162	4,765,975,508
4-Oct-07	3,948,422,793	3,041,162,339	3,597,582,346	3,274,779,938
5-Oct-07	4,039,880,785	3,187,363,247	3,725,544,408	3,388,016,092
8-Oct-07	3,842,681,925	3,034,123,451	3,608,061,746	3,287,116,061
9-Oct-07	3,990,921,505	3,127,919,501	3,687,224,080	3,343,634,387
10-Oct-07	4,022,957,803	3,210,921,696	3,755,807,576	3,384,233,961
11-Oct-07	4,577,559,041	3,684,516,980	4,356,297,011	3,947,830,618
17-Oct-07	4,870,228,797	3,947,624,624	4,596,435,946	4,140,045,488
18-Oct-07	3,752,138,790	2,932,952,730	3,470,420,418	3,172,826,175
19-Oct-07	4,182,801,896	3,242,885,007	3,849,569,546	3,494,524,969

Lampiran 19 Hasil estimasi VaR diversified Rebalancing dan Konstan

Date	VaR Rebalance per 1TW	VaR Rebalance per 2TW	VaR Rebalance per 4TW	VaR Weight Constant
22-Oct-07	5,775,007,780	4,603,502,593	5,446,003,747	4,923,540,875
23-Oct-07	9,339,260,773	7,597,914,057	8,903,005,064	8,014,925,021
24-Oct-07	8,083,844,199	6,326,386,074	7,502,511,251	6,789,810,458
25-Oct-07	4,871,804,351	3,867,731,035	4,547,151,885	4,199,449,938
26-Oct-07	6,475,770,570	5,178,510,574	6,073,234,150	5,517,203,048
29-Oct-07	4,068,121,674	3,116,764,931	3,729,435,428	3,455,128,056
30-Oct-07	4,841,814,966	3,764,560,920	4,541,160,229	4,190,935,794
31-Oct-07	3,850,850,787	2,997,439,359	3,543,574,593	3,257,118,560
1-Nov-07	3,872,266,389	3,010,006,329	3,564,887,598	3,259,104,751
2-Nov-07	4,948,359,453	3,850,699,122	4,566,386,624	4,133,220,090
5-Nov-07	3,814,525,770	3,007,158,816	3,555,331,343	3,246,183,549
6-Nov-07	6,049,442,222	4,555,396,353	5,484,252,335	4,937,652,013
7-Nov-07	4,005,827,612	3,206,884,782	3,762,320,193	3,424,543,417
8-Nov-07	3,993,733,264	3,320,019,603	3,828,962,102	3,472,908,950
9-Nov-07	4,615,932,612	3,366,317,964	4,166,944,588	3,776,061,663
12-Nov-07	3,823,725,056	3,054,351,096	3,572,208,271	3,247,217,889
13-Nov-07	4,653,238,931	3,501,563,745	4,281,266,548	3,883,878,709
14-Nov-07	4,834,790,501	3,958,120,712	4,525,877,758	4,039,164,072
15-Nov-07	4,661,409,896	3,731,738,638	4,405,584,799	3,960,409,743
16-Nov-07	3,838,667,793	3,056,554,967	3,581,920,404	3,227,823,757
19-Nov-07	4,837,873,267	3,818,627,961	4,542,862,946	4,097,812,147
20-Nov-07	4,406,557,142	3,350,165,258	3,977,907,700	3,585,039,351
21-Nov-07	4,111,106,556	3,156,281,405	3,815,188,204	3,473,929,459
22-Nov-07	5,568,483,499	4,350,209,130	5,303,732,154	4,837,149,821
23-Nov-07	3,760,303,723	2,929,779,853	3,461,369,496	3,149,974,411
26-Nov-07	3,673,729,795	2,878,305,007	3,412,377,836	3,102,268,688
27-Nov-07	5,506,468,162	4,386,484,001	5,120,991,577	4,560,680,864
28-Nov-07	4,056,692,973	3,213,127,613	3,784,790,204	3,425,433,836
29-Nov-07	4,675,172,614	3,671,656,891	4,341,043,412	3,891,248,624
30-Nov-07	3,673,200,604	2,865,349,859	3,406,768,116	3,098,276,018
3-Dec-07	3,628,883,218	2,851,498,889	3,375,282,580	3,059,756,367
4-Dec-07	4,361,557,633	3,290,884,108	3,931,421,940	3,516,804,144
5-Dec-07	4,048,740,516	3,155,061,262	3,741,570,635	3,376,036,238
6-Dec-07	3,612,263,888	2,834,107,377	3,361,625,482	3,049,189,032
7-Dec-07	3,661,188,643	2,867,895,669	3,420,414,954	3,101,907,514
10-Dec-07	4,120,998,500	3,216,621,973	3,843,345,360	3,459,703,430
11-Dec-07	3,598,567,453	2,826,939,936	3,339,027,279	3,016,039,389
12-Dec-07	3,755,240,744	2,973,171,201	3,481,552,287	3,142,805,333
13-Dec-07	3,871,473,143	3,027,185,339	3,597,989,722	3,245,606,001
14-Dec-07	4,829,115,313	3,702,193,227	4,444,686,431	4,004,461,668
17-Dec-07	3,792,836,153	2,938,663,035	3,504,232,608	3,175,150,042
18-Dec-07	6,780,548,881	5,547,346,895	6,461,389,760	5,770,363,187
19-Dec-07	4,188,349,109	3,277,033,381	3,886,997,857	3,541,116,785
26-Dec-07	3,749,191,889	2,899,096,154	3,446,999,667	3,132,773,587
27-Dec-07	5,450,162,194	4,456,067,344	5,221,976,736	4,696,898,685
28-Dec-07	3,843,783,222	2,990,403,266	3,530,735,786	3,205,127,877
2-Jan-08	3,002,672,479	3,075,093,491	2,909,713,606	3,059,387,621
3-Jan-08	3,168,900,808	3,255,906,934	3,080,802,822	3,217,379,621
4-Jan-08	3,302,424,598	3,327,780,956	3,148,811,428	3,324,560,444
7-Jan-08	4,156,619,570	4,281,405,187	4,051,149,327	4,286,043,319

Lampiran 19 Hasil estimasi VaR diversified Rebalancing dan Konstan

Date	VaR Rebalance per 1TW	VaR Rebalance per 2TW	VaR Rebalance per 4TW	VaR Weight Constant
8-Jan-08	3,063,968,171	3,107,250,562	2,940,141,256	3,099,242,852
9-Jan-08	2,976,752,820	3,039,460,640	2,875,997,105	3,026,232,873
14-Jan-08	3,859,042,331	3,842,275,143	3,635,635,890	3,803,496,513
15-Jan-08	3,126,020,720	3,246,530,713	3,071,930,859	3,232,330,390
16-Jan-08	5,369,012,563	5,520,658,379	5,223,754,936	5,554,861,128
17-Jan-08	9,130,221,526	9,457,401,233	8,948,778,022	9,251,223,577
18-Jan-08	4,539,411,342	4,656,411,652	4,405,987,778	4,833,924,401
21-Jan-08	4,171,577,805	4,415,694,735	4,178,216,723	4,358,278,526
22-Jan-08	8,796,309,740	8,932,735,952	8,452,329,471	8,958,048,433
23-Jan-08	12,677,609,581	12,984,708,718	12,286,385,353	12,948,291,070
24-Jan-08	12,481,490,594	12,862,031,562	12,170,305,829	12,775,310,595
25-Jan-08	4,198,768,908	4,170,218,432	3,945,942,244	4,462,668,244
28-Jan-08	7,645,801,874	7,672,319,611	7,259,698,876	7,777,465,842
29-Jan-08	4,094,399,716	3,993,831,798	3,779,041,762	4,208,693,977
30-Jan-08	3,726,871,084	3,869,712,313	3,661,597,477	3,933,406,385
31-Jan-08	3,338,778,613	3,349,306,264	3,169,179,096	3,453,982,203
1-Feb-08	3,349,063,247	3,354,787,877	3,174,365,905	3,417,073,942
4-Feb-08	3,234,628,690	3,239,978,529	3,065,731,054	3,285,382,422
5-Feb-08	4,228,909,670	4,333,228,844	4,100,185,885	4,403,277,837
6-Feb-08	3,151,532,275	3,254,408,337	3,079,384,820	3,262,287,988
11-Feb-08	5,029,945,186	4,972,435,062	4,705,015,310	5,016,672,958
12-Feb-08	4,868,816,771	4,941,656,087	4,675,891,642	4,928,829,764
13-Feb-08	3,116,148,611	3,166,574,314	2,996,274,550	3,191,473,870
14-Feb-08	3,156,291,877	3,166,061,280	2,995,789,107	3,210,011,392
15-Feb-08	4,623,630,960	4,716,226,502	4,462,585,759	4,755,823,028
18-Feb-08	3,123,558,561	3,196,893,305	3,024,962,973	3,205,293,145
19-Feb-08	3,127,270,014	3,186,149,688	3,014,797,151	3,194,006,763
20-Feb-08	3,078,502,356	3,144,252,317	2,975,153,040	3,128,081,926
21-Feb-08	3,588,407,225	3,590,823,833	3,397,707,743	3,541,503,395
22-Feb-08	3,540,347,028	3,582,387,834	3,389,725,436	3,559,657,075
25-Feb-08	2,982,646,450	3,054,670,433	2,890,388,910	3,035,538,453
26-Feb-08	2,970,687,858	3,032,208,887	2,869,135,355	3,008,798,702
27-Feb-08	3,186,535,739	3,204,449,765	3,032,113,043	3,261,629,431
28-Feb-08	3,060,727,512	3,143,181,721	2,974,140,021	3,096,956,940
29-Feb-08	2,966,193,202	3,025,472,186	2,862,760,957	3,007,762,261
3-Mar-08	4,157,778,873	4,277,848,136	4,047,783,575	4,265,627,069
4-Mar-08	5,270,046,234	5,221,091,625	4,940,299,014	5,244,086,496
5-Mar-08	3,379,296,747	3,591,158,331	3,398,024,251	3,548,620,198
6-Mar-08	3,075,077,118	3,134,042,077	2,965,491,911	3,125,596,013
10-Mar-08	3,097,779,531	3,149,603,296	2,980,216,241	3,149,638,772
11-Mar-08	8,760,152,626	9,193,516,663	8,699,085,280	9,128,249,944
12-Mar-08	3,238,640,890	3,261,101,783	3,085,718,290	3,351,298,122
13-Mar-08	3,542,556,860	3,625,178,665	3,430,214,957	3,764,362,297
14-Mar-08	8,473,940,118	8,796,850,236	8,323,751,749	8,778,390,311
17-Mar-08	5,407,579,269	5,204,138,206	4,924,257,357	5,284,666,506
18-Mar-08	6,162,283,883	6,663,177,909	6,304,829,261	6,582,252,284
19-Mar-08	3,551,991,579	3,671,858,050	3,474,383,904	3,681,211,484
24-Mar-08	3,613,001,558	3,731,224,478	3,530,557,579	3,712,059,007
25-Mar-08	3,185,671,696	3,306,656,407	3,128,822,966	3,317,603,760
26-Mar-08	5,856,216,556	5,986,577,106	5,664,616,347	5,998,240,752

Lampiran 19 Hasil estimasi VaR diversified Rebalancing dan Konstan

Date	VaR Rebalance per 1TW	VaR Rebalance per 2TW	VaR Rebalance per 4TW	VaR Weight Constant
27-Mar-08	3,208,785,776	3,284,481,352	3,107,840,495	3,339,810,922
28-Mar-08	3,180,944,661	3,261,245,424	3,085,854,206	3,253,775,926
31-Mar-08	3,154,399,274	3,197,471,812	3,025,510,367	3,226,506,942
1-Apr-08	3,869,460,462	3,759,697,513	3,557,499,322	3,723,163,276
2-Apr-08	5,675,828,595	5,602,372,268	5,301,074,215	5,512,914,314
3-Apr-08	5,809,249,817	5,767,274,442	5,457,107,878	5,689,758,410
4-Apr-08	8,710,587,038	8,455,726,540	8,000,973,835	8,445,784,022
7-Apr-08	4,163,767,285	3,855,365,859	3,648,022,582	3,931,472,588
8-Apr-08	3,415,031,292	3,356,858,404	3,176,325,078	3,383,363,717
9-Apr-08	4,477,873,215	4,490,824,169	4,249,305,663	4,458,623,080
10-Apr-08	6,140,515,618	6,203,256,106	5,869,642,256	6,095,592,815
11-Apr-08	5,226,740,400	4,956,760,249	4,690,183,495	5,042,441,492
14-Apr-08	6,081,966,298	5,980,187,808	5,658,570,669	5,937,982,713
15-Apr-08	4,237,161,172	4,269,053,935	4,039,462,330	4,246,280,762
16-Apr-08	3,479,464,655	3,365,515,179	3,184,516,287	3,432,716,853
17-Apr-08	4,581,728,181	4,598,299,146	4,351,000,589	4,611,471,143
18-Apr-08	3,277,044,354	3,200,793,832	3,028,653,727	3,209,206,103
21-Apr-08	3,280,438,214	3,166,294,705	2,996,009,978	3,165,331,202
22-Apr-08	3,256,106,590	3,144,910,955	2,975,776,256	3,153,731,612
23-Apr-08	4,888,096,549	4,633,045,506	4,383,878,275	4,620,311,395
24-Apr-08	3,809,525,241	3,689,772,296	3,491,334,714	3,630,625,686
25-Apr-08	5,214,269,573	5,321,654,386	5,035,453,465	5,141,154,388
28-Apr-08	4,110,215,064	3,868,323,377	3,660,283,238	3,826,515,795
29-Apr-08	3,258,002,344	3,186,444,968	3,015,076,551	3,206,182,492
30-Apr-08	5,058,726,729	4,901,143,862	4,637,558,182	4,787,556,386
2-May-08	3,364,090,827	3,311,900,700	3,133,785,219	3,341,559,535
5-May-08	4,351,763,060	4,197,465,582	3,971,724,031	4,320,970,248
6-May-08	4,291,307,338	4,246,767,712	4,018,374,670	4,246,156,511
7-May-08	3,457,574,683	3,313,121,552	3,134,940,413	3,307,951,630
8-May-08	3,327,746,500	3,278,628,492	3,102,302,405	3,248,947,821
9-May-08	3,236,549,555	3,179,412,488	3,008,422,282	3,164,637,889
12-May-08	3,315,934,503	3,231,028,068	3,057,261,953	3,222,233,896
13-May-08	3,160,261,530	3,066,919,413	2,901,979,134	3,072,477,743
14-May-08	3,707,079,511	3,630,914,490	3,435,642,307	3,570,674,809
15-May-08	3,872,094,918	4,098,031,013	3,877,637,097	3,966,959,477
16-May-08	3,241,581,356	3,201,110,141	3,028,953,025	3,165,123,825
19-May-08	3,259,084,644	3,151,527,937	2,982,037,374	3,122,426,356
21-May-08	4,428,889,480	4,102,416,480	3,881,786,711	4,116,889,395
22-May-08	3,259,710,956	3,224,219,278	3,050,819,343	3,172,163,807
23-May-08	3,257,823,985	3,154,116,744	2,984,486,954	3,130,745,722
26-May-08	4,024,789,785	3,985,039,603	3,770,722,415	3,919,683,714
27-May-08	4,559,214,840	4,376,925,023	4,141,532,064	4,407,757,388
28-May-08	3,797,210,166	3,637,299,221	3,441,683,664	3,667,341,671
29-May-08	4,216,280,946	4,221,991,735	3,994,931,156	4,194,856,059
30-May-08	3,589,214,631	3,656,642,370	3,459,986,530	3,579,513,876
2-Jun-08	3,259,360,135	3,164,266,464	2,994,090,817	3,170,789,257
3-Jun-08	3,600,674,169	3,468,969,582	3,282,406,868	3,451,990,308
4-Jun-08	4,106,847,309	4,216,155,852	3,989,409,130	4,108,508,594
5-Jun-08	5,043,286,163	4,797,755,999	4,539,730,564	4,880,633,049
6-Jun-08	3,461,559,699	3,430,919,274	3,246,402,922	3,435,175,759

Lampiran 19 Hasil estimasi VaR diversified Rebalancing dan Konstan

Date	VaR Rebalance per 1TW	VaR Rebalance per 2TW	VaR Rebalance per 4TW	VaR Weight Constant
9-Jun-08	3,255,721,375	3,151,349,725	2,981,868,746	3,146,833,738
10-Jun-08	3,255,953,233	3,114,634,262	2,947,127,857	3,105,256,244
11-Jun-08	4,884,393,429	4,664,934,392	4,414,052,162	4,616,379,038
12-Jun-08	3,184,658,422	3,089,159,960	2,923,023,574	3,083,638,620
13-Jun-08	3,933,810,481	3,827,895,605	3,622,029,690	3,794,654,684
16-Jun-08	3,349,115,480	3,274,512,951	3,098,408,200	3,310,007,122
17-Jun-08	3,153,896,943	3,068,747,970	2,903,709,350	3,053,866,968
18-Jun-08	3,463,368,081	3,302,637,699	3,125,020,386	3,279,456,329
19-Jun-08	3,542,147,397	3,293,052,965	3,115,951,123	3,266,569,807
20-Jun-08	3,227,754,298	3,155,414,737	2,985,715,140	3,121,626,044
23-Jun-08	3,228,806,885	3,216,616,458	3,043,625,405	3,148,066,452
24-Jun-08	3,237,317,586	3,163,485,802	2,993,352,139	3,167,640,205
25-Jun-08	3,319,331,091	3,200,473,322	3,028,350,455	3,153,883,584
26-Jun-08	3,898,074,266	3,916,297,156	3,705,676,967	3,803,309,904
27-Jun-08	3,132,832,179	3,038,054,706	2,874,666,784	3,015,110,244
30-Jun-08	3,613,080,264	3,565,794,310	3,374,024,318	3,500,313,993
1-Jul-08	2,578,110,085	2,556,320,668	2,892,530,235	3,046,898,740
2-Jul-08	2,980,830,474	2,967,201,540	3,357,450,524	3,503,457,971
3-Jul-08	2,739,729,137	2,757,111,150	3,119,728,860	3,238,897,037
4-Jul-08	6,345,444,623	6,163,873,414	6,974,551,525	7,394,327,455
7-Jul-08	2,976,228,061	3,122,545,742	3,533,225,733	3,690,697,220
8-Jul-08	2,869,482,336	2,893,309,156	3,273,839,748	3,511,641,793
9-Jul-08	3,169,565,912	3,226,369,550	3,650,704,541	3,863,543,301
10-Jul-08	2,696,874,898	2,777,469,921	3,142,765,234	3,277,955,052
11-Jul-08	2,885,021,712	2,879,842,339	3,258,601,764	3,420,608,143
14-Jul-08	2,563,529,439	2,550,368,278	2,885,794,981	3,040,121,627
15-Jul-08	2,699,313,423	2,659,629,881	3,009,426,767	3,184,122,240
16-Jul-08	3,583,544,880	3,565,472,525	4,034,406,641	4,234,947,862
17-Jul-08	3,026,461,286	2,974,157,075	3,365,320,857	3,537,007,708
18-Jul-08	4,007,711,171	4,092,754,707	4,631,037,445	4,797,774,337
21-Jul-08	3,096,249,375	3,304,229,622	3,738,804,840	3,807,422,991
22-Jul-08	4,412,311,554	4,416,252,730	4,997,082,215	5,311,583,546
23-Jul-08	2,819,808,298	2,738,032,181	3,098,140,608	3,324,703,670
24-Jul-08	2,617,707,311	2,612,990,269	2,956,653,073	3,121,732,054
25-Jul-08	3,098,890,133	3,033,272,123	3,432,210,770	3,654,744,885
28-Jul-08	2,678,189,649	2,623,195,251	2,968,200,222	3,148,172,674
29-Jul-08	2,800,952,623	2,896,989,761	3,278,004,429	3,418,368,103
31-Jul-08	2,570,194,636	2,556,499,526	2,892,732,617	3,051,962,473
1-Aug-08	3,245,049,579	3,142,737,669	3,556,073,321	3,799,516,680
4-Aug-08	4,166,423,536	4,375,228,558	4,950,662,507	5,087,951,876
5-Aug-08	3,174,390,074	3,254,457,143	3,682,486,240	3,905,839,079
6-Aug-08	4,004,034,003	4,083,321,146	4,620,363,173	4,832,807,688
7-Aug-08	2,751,380,013	2,694,750,241	3,049,166,188	3,274,082,076
8-Aug-08	2,658,116,028	2,657,488,723	3,007,004,002	3,176,051,597
11-Aug-08	2,595,122,052	2,599,582,297	2,941,481,672	3,096,937,651
12-Aug-08	4,860,717,866	5,037,779,915	5,700,353,208	5,805,277,165
13-Aug-08	5,186,293,646	5,408,001,088	6,119,266,199	6,280,764,164
14-Aug-08	2,678,045,261	2,660,471,599	3,010,379,189	3,203,270,807
15-Aug-08	3,822,577,132	3,872,553,674	4,381,875,376	4,496,763,500
19-Aug-08	3,572,905,048	3,771,863,200	4,267,942,001	4,369,695,714

Lampiran 19 Hasil estimasi VaR diversified Rebalancing dan Konstan

Date	VaR Rebalance per 1TW	VaR Rebalance per 2TW	VaR Rebalance per 4TW	VaR Weight Constant
20-Aug-08	3,702,504,085	3,840,073,139	4,345,122,972	4,455,907,615
21-Aug-08	3,367,309,530	3,295,864,804	3,729,339,874	3,848,256,511
22-Aug-08	3,031,395,012	3,090,435,990	3,496,892,879	3,648,396,267
25-Aug-08	2,896,876,038	2,937,976,985	3,324,382,330	3,495,821,340
26-Aug-08	2,598,524,635	2,587,818,165	2,928,170,311	3,104,603,592
27-Aug-08	2,885,847,874	2,862,111,380	3,238,538,813	3,371,727,288
28-Aug-08	2,773,037,528	2,755,185,590	3,117,550,048	3,305,986,048
29-Aug-08	2,636,479,584	2,671,813,691	3,023,213,002	3,163,227,632





