

Lampiran 1 : Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 95%

95%	VaR UnDiver (95%)	VaR Diver (95%)	ES (95%)
24-Feb-06	130,224,999.89	81,379,151.73	142,874,909.82
27-Feb-06	130,310,023.77	82,148,772.78	143,946,792.07
28-Feb-06	132,170,497.17	82,073,416.56	143,832,032.89
1-Mar-06	131,761,137.86	82,200,252.47	143,728,221.56
2-Mar-06	132,421,717.91	82,812,317.47	144,525,622.98
3-Mar-06	155,054,277.07	94,396,877.52	164,383,591.88
6-Mar-06	155,725,627.64	94,950,900.37	165,275,162.24
7-Mar-06	153,910,058.83	94,057,546.31	163,358,297.53
8-Mar-06	152,192,233.39	92,903,265.12	161,687,214.02
9-Mar-06	153,453,433.83	94,478,890.92	162,516,709.75
10-Mar-06	156,056,506.47	95,635,971.65	165,202,989.14
13-Mar-06	155,891,361.45	95,177,750.17	165,544,881.35
14-Mar-06	157,291,962.39	96,711,029.12	167,035,466.14
15-Mar-06	161,310,227.20	96,667,713.78	172,897,911.02
16-Mar-06	164,327,773.67	98,667,021.72	176,452,469.01
17-Mar-06	196,551,887.10	107,003,307.17	196,159,175.93
20-Mar-06	200,242,676.56	110,277,901.91	199,640,272.51
21-Mar-06	212,759,028.47	118,267,647.65	208,557,052.27
22-Mar-06	209,570,609.76	117,152,642.48	205,182,897.16
23-Mar-06	268,197,217.85	149,620,470.13	259,868,328.69
24-Mar-06	269,422,700.60	148,379,103.79	261,667,044.49
27-Mar-06	267,155,662.60	149,957,941.86	261,637,390.04
28-Mar-06	262,058,555.73	149,827,551.24	256,786,064.87
29-Mar-06	263,747,428.03	150,001,801.22	258,208,120.36
30-Mar-06	259,975,320.44	149,374,893.17	256,554,550.39
31-Mar-06	259,390,415.36	148,416,597.49	256,361,805.38
3-Apr-06	262,539,459.01	149,841,128.83	259,952,433.07
4-Apr-06	304,125,293.87	169,094,711.45	292,260,121.00
5-Apr-06	295,739,316.22	163,352,040.75	280,106,369.94
6-Apr-06	303,177,919.94	165,945,347.69	286,195,608.58
7-Apr-06	311,353,489.05	170,979,439.23	295,486,289.80
10-Apr-06	310,010,959.01	170,979,439.23	295,486,289.80
11-Apr-06	305,363,511.07	162,675,414.56	280,274,203.02
12-Apr-06	306,933,255.25	163,121,091.39	282,927,425.88
13-Apr-06	305,176,401.11	162,485,337.19	280,295,664.19
14-Apr-06	306,462,056.80	162,485,337.19	280,295,664.19
17-Apr-06	303,583,301.88	161,932,550.88	273,045,137.55
18-Apr-06	327,663,740.35	174,703,630.05	280,078,336.94
19-Apr-06	336,944,710.33	178,659,433.57	288,505,002.24
20-Apr-06	368,599,447.48	199,112,446.14	311,419,582.18
21-Apr-06	397,700,701.39	212,851,591.70	334,233,923.45
24-Apr-06	410,481,503.94	215,288,067.59	342,338,568.42
25-Apr-06	371,081,971.03	199,975,097.65	314,914,914.89
26-Apr-06	373,245,519.35	194,324,957.30	307,372,341.75
27-Apr-06	356,667,762.09	185,388,865.35	294,572,816.47
28-Apr-06	376,366,014.85	196,142,369.56	299,397,621.09

Lampiran 1 : Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 95% (lanjutan)

95%	VaR UnDiver (95%)	VaR Diver (95%)	ES (95%)
1-May-06	384,155,090.31	199,557,478.97	306,104,353.05
2-May-06	385,075,172.85	196,432,863.46	306,966,878.50
3-May-06	393,973,227.54	198,361,973.51	309,970,870.37
4-May-06	390,149,369.85	200,698,197.86	307,373,934.08
5-May-06	394,377,588.53	201,672,366.82	309,512,891.44
8-May-06	386,110,659.29	191,836,343.76	299,640,664.37
9-May-06	373,091,785.98	180,815,907.00	283,779,348.44
10-May-06	377,805,521.97	184,510,153.73	287,856,942.50
11-May-06	380,558,447.52	183,522,445.20	289,480,966.41
12-May-06	365,371,128.73	179,688,832.71	275,968,677.79
15-May-06	338,603,383.33	170,192,602.83	255,495,313.08
16-May-06	302,316,042.77	160,470,727.29	253,167,794.77
17-May-06	313,912,179.66	166,158,140.26	263,506,321.24
18-May-06	302,849,050.02	157,349,951.00	253,945,175.99
19-May-06	303,463,177.27	162,645,885.53	265,505,887.38
22-May-06	281,019,610.10	150,767,317.80	245,261,636.49
23-May-06	286,243,054.69	153,487,135.40	265,269,284.41
24-May-06	283,866,028.60	155,251,686.88	264,029,823.31
25-May-06	283,970,534.57	155,251,686.88	264,029,823.31
26-May-06	283,622,920.91	155,251,686.88	264,029,823.31
29-May-06	286,533,151.20	156,403,574.96	267,514,310.73
30-May-06	295,579,394.07	163,691,592.63	276,899,740.63
31-May-06	288,259,579.55	157,511,741.12	269,782,368.25
1-Jun-06	296,206,688.19	161,326,948.44	276,289,634.59
2-Jun-06	301,628,127.03	165,175,579.39	282,736,982.17
5-Jun-06	303,267,506.42	166,309,469.53	284,724,101.66
6-Jun-06	294,027,251.79	161,212,514.54	275,610,672.48
7-Jun-06	287,844,195.15	156,833,804.84	272,727,294.29
8-Jun-06	276,708,618.86	150,289,162.94	261,839,000.99
9-Jun-06	290,185,622.42	156,519,324.90	279,565,228.41
12-Jun-06	290,760,968.27	157,110,208.24	280,530,175.11
13-Jun-06	280,003,253.69	153,304,945.73	271,588,225.90
14-Jun-06	279,833,794.56	157,395,842.46	274,116,473.75
15-Jun-06	280,576,033.90	157,709,350.88	274,780,976.79
16-Jun-06	296,634,379.73	167,195,518.20	291,091,635.98
19-Jun-06	281,517,062.88	158,602,498.04	275,065,417.90
20-Jun-06	285,343,620.49	155,593,851.83	277,073,060.20
21-Jun-06	290,159,317.08	156,518,899.71	281,145,173.90
22-Jun-06	294,704,518.25	158,283,249.09	285,536,494.55
23-Jun-06	292,596,592.59	157,238,370.68	283,005,242.18
26-Jun-06	291,508,061.56	155,882,730.89	281,900,699.52
27-Jun-06	291,339,994.89	157,263,973.58	282,453,234.59
28-Jun-06	289,082,063.86	155,789,938.78	281,004,476.72
29-Jun-06	291,390,589.69	157,003,494.58	283,010,484.75
30-Jun-06	297,794,144.80	161,483,765.41	289,940,246.90
3-Jul-06	302,037,998.90	163,534,865.20	294,602,871.45

Lampiran 1 : Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 95% (lanjutan)

95%	VaR UnDiver (95%)	VaR Diver (95%)	ES (95%)
4-Jul-06	303,132,942.20	165,334,175.87	296,910,555.93
5-Jul-06	306,381,753.72	166,479,441.81	300,565,546.62
6-Jul-06	319,663,539.55	171,471,526.57	307,767,292.56
7-Jul-06	324,796,568.63	172,527,099.90	312,072,369.05
10-Jul-06	322,380,830.23	171,273,161.24	309,645,405.11
11-Jul-06	322,058,481.37	171,966,552.34	310,867,402.81
12-Jul-06	322,461,514.96	171,499,133.63	310,686,221.05
13-Jul-06	319,904,044.39	169,569,884.14	307,279,129.60
14-Jul-06	310,771,671.18	164,736,328.13	299,259,718.17
17-Jul-06	305,696,980.81	166,398,422.07	295,236,907.08
18-Jul-06	307,642,364.11	167,558,275.55	296,189,199.62
19-Jul-06	308,438,789.65	167,917,803.78	296,339,928.80
20-Jul-06	316,560,716.13	171,278,825.18	304,702,672.50
21-Jul-06	321,179,645.01	170,228,782.25	307,984,099.49
24-Jul-06	335,866,969.13	187,336,773.31	321,357,951.09
25-Jul-06	359,800,445.47	196,194,244.97	333,767,976.69
26-Jul-06	364,721,365.04	199,385,758.52	339,539,493.93
27-Jul-06	378,940,735.25	201,006,234.18	346,798,854.64
28-Jul-06	377,883,475.80	200,358,838.19	344,914,316.05
31-Jul-06	370,520,446.52	200,575,358.63	339,294,633.33
1-Aug-06	380,018,850.78	203,103,820.01	344,355,305.17
2-Aug-06	387,028,420.02	204,719,615.74	349,692,034.85
3-Aug-06	382,344,792.26	202,842,231.83	345,762,577.29
4-Aug-06	390,466,067.44	204,731,828.76	349,510,564.27
7-Aug-06	397,717,175.14	206,483,723.31	354,157,096.92
8-Aug-06	399,832,548.20	210,654,714.61	356,408,187.16
9-Aug-06	401,295,624.04	201,285,101.19	360,645,083.91
10-Aug-06	399,831,688.01	205,016,256.28	360,291,642.50
11-Aug-06	392,362,399.43	199,644,343.01	356,320,586.58
14-Aug-06	398,135,962.38	204,411,263.32	362,112,514.55
15-Aug-06	734,172,713.67	375,670,959.21	660,765,141.72
16-Aug-06	749,448,054.96	385,523,218.81	672,681,252.49
17-Aug-06	757,571,196.36	390,088,787.05	681,498,093.49
18-Aug-06	757,307,315.11	390,088,787.05	681,498,093.49
21-Aug-06	757,036,942.13	390,088,787.05	681,498,093.49
22-Aug-06	750,508,440.85	394,060,195.73	674,293,306.54
23-Aug-06	741,924,960.48	390,766,535.95	662,671,248.52
24-Aug-06	685,640,056.50	383,126,010.22	620,557,143.50
25-Aug-06	622,728,754.44	332,294,646.40	558,501,046.30
28-Aug-06	638,423,393.99	342,292,050.83	573,173,706.00
29-Aug-06	685,349,083.94	369,096,283.56	614,609,823.66
30-Aug-06	690,614,014.10	368,646,802.88	616,488,588.05
31-Aug-06	693,674,375.11	371,130,615.04	619,872,783.15
1-Sep-06	708,705,879.39	376,257,601.20	640,491,639.76
4-Sep-06	724,421,835.95	384,439,328.59	654,195,777.00
5-Sep-06	726,159,901.53	382,622,356.72	653,605,510.95

Lampiran 1 : Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 95% (lanjutan)

95%	VaR UnDiver (95%)	VaR Diver (95%)	ES (95%)
6-Sep-06	728,832,064.22	386,308,343.11	654,161,424.70
7-Sep-06	731,154,644.32	388,769,717.97	656,220,025.43
8-Sep-06	768,902,200.85	414,292,845.68	686,134,918.08
11-Sep-06	746,786,581.47	397,429,719.26	666,672,449.03
12-Sep-06	745,739,361.98	400,539,674.55	666,567,472.42
13-Sep-06	757,955,190.99	408,753,554.40	676,990,226.30
14-Sep-06	746,580,936.36	399,809,474.57	665,203,651.41
15-Sep-06	745,415,346.16	398,085,647.87	675,977,186.66
18-Sep-06	748,079,802.30	407,009,134.06	682,240,954.43
19-Sep-06	765,363,318.11	414,611,059.93	701,252,444.55
20-Sep-06	770,820,096.00	419,088,231.34	703,321,144.56
21-Sep-06	782,072,703.44	425,371,254.33	713,530,007.09
22-Sep-06	764,461,948.52	416,984,964.49	703,373,975.38
25-Sep-06	763,316,525.93	414,359,917.35	705,736,870.06
26-Sep-06	756,104,244.89	411,115,770.05	699,316,666.32
27-Sep-06	791,481,693.00	420,397,338.53	734,669,847.53
28-Sep-06	784,946,597.47	423,859,721.73	734,599,636.42
29-Sep-06	763,627,036.43	413,579,552.82	712,687,151.94
2-Oct-06	771,381,617.26	408,287,782.04	713,232,659.99
3-Oct-06	793,619,163.98	414,146,548.44	733,273,262.86
4-Oct-06	750,003,009.19	402,987,325.09	698,745,473.52
5-Oct-06	749,026,876.98	410,417,486.36	707,553,504.18
6-Oct-06	752,669,079.28	412,102,770.33	711,328,204.30
9-Oct-06	750,873,628.55	410,678,079.24	709,461,906.62
10-Oct-06	745,815,707.76	409,837,511.77	706,742,931.82
11-Oct-06	755,167,146.16	414,680,246.81	715,654,592.91
12-Oct-06	749,658,960.71	410,232,620.75	713,489,085.37
13-Oct-06	768,768,234.82	420,105,294.97	730,061,428.06
16-Oct-06	759,948,489.38	415,571,322.84	723,436,706.67
17-Oct-06	740,637,549.26	408,315,852.28	702,284,654.03
18-Oct-06	738,752,140.81	407,124,643.07	699,794,170.00
19-Oct-06	745,027,241.21	412,436,644.80	707,823,209.73
20-Oct-06	752,094,720.84	416,722,729.97	714,114,311.07
23-Oct-06	752,094,720.84	416,722,729.97	714,114,311.07
24-Oct-06	752,086,737.38	416,722,729.97	714,114,311.07
25-Oct-06	752,086,737.38	416,722,729.97	714,114,311.07
26-Oct-06	752,020,700.40	416,722,729.97	714,114,311.07
27-Oct-06	751,236,426.56	416,722,729.97	714,114,311.07
30-Oct-06	762,093,238.08	424,102,884.28	727,079,847.10
31-Oct-06	762,960,026.50	420,806,955.98	726,967,666.59
1-Nov-06	770,417,007.03	424,405,018.38	731,074,180.94
2-Nov-06	779,408,782.69	428,407,341.16	741,423,142.48
3-Nov-06	780,192,560.58	427,186,736.92	740,339,769.68
6-Nov-06	782,222,961.19	433,091,347.91	747,767,614.72
7-Nov-06	784,149,758.12	437,362,546.41	749,873,396.07
8-Nov-06	775,307,220.51	430,860,096.78	742,105,194.88

Lampiran 1 : Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 95% (lanjutan)

95%	VaR UnDiver (95%)	VaR Diver (95%)	ES (95%)
9-Nov-06	785,109,737.10	435,532,983.54	749,733,760.11
10-Nov-06	778,497,497.30	430,410,315.39	751,903,448.80
13-Nov-06	762,942,699.94	423,024,264.99	738,137,923.31
14-Nov-06	791,247,359.67	438,319,440.68	761,734,156.65
15-Nov-06	800,597,176.63	439,254,814.34	776,244,938.79
16-Nov-06	800,464,807.19	440,548,748.81	776,456,092.70
17-Nov-06	801,539,792.30	442,977,510.70	778,119,268.02
20-Nov-06	820,722,383.07	460,981,983.46	796,467,971.62
21-Nov-06	822,426,763.87	462,067,463.11	798,889,546.31
22-Nov-06	843,832,448.17	474,002,226.72	819,092,203.06
23-Nov-06	860,441,966.29	502,006,544.92	835,394,788.46
24-Nov-06	869,072,991.99	504,634,562.42	840,572,791.92
27-Nov-06	843,436,703.39	489,493,188.64	821,176,873.87
28-Nov-06	827,898,908.04	477,982,452.33	804,199,367.63
29-Nov-06	814,205,315.92	481,369,844.60	790,742,694.94
30-Nov-06	824,741,696.93	490,898,474.79	800,236,885.69
1-Dec-06	833,146,103.77	492,979,842.86	808,767,758.34
4-Dec-06	827,541,928.35	487,332,411.65	803,919,886.15
5-Dec-06	860,821,278.13	508,223,972.77	835,761,149.68
6-Dec-06	875,179,045.08	516,686,620.64	849,931,844.04
7-Dec-06	867,040,128.22	506,622,126.27	844,723,598.98
8-Dec-06	892,307,492.61	533,234,234.36	871,557,018.64
11-Dec-06	882,612,240.87	528,762,305.03	862,017,861.99
12-Dec-06	883,353,651.90	531,805,535.89	862,498,160.92
13-Dec-06	884,005,538.58	530,552,768.93	861,580,012.48
14-Dec-06	885,837,785.98	530,071,798.02	862,925,733.23
15-Dec-06	876,719,650.06	515,572,548.48	848,988,511.24
18-Dec-06	879,166,020.13	515,909,723.35	849,667,199.22
19-Dec-06	853,217,864.07	501,011,272.77	824,315,994.95
20-Dec-06	881,835,206.15	528,659,474.70	856,126,186.25
21-Dec-06	892,920,804.95	534,903,781.20	867,022,444.03
22-Dec-06	887,301,255.09	532,989,604.43	863,319,510.01
25-Dec-06	888,671,409.73	532,989,604.43	863,319,510.01
26-Dec-06	884,654,323.92	532,070,076.07	861,641,628.38
27-Dec-06	896,707,171.09	537,436,608.35	872,104,613.00
28-Dec-06	894,935,109.18	536,022,398.47	869,916,232.18
29-Dec-06	895,954,518.83	536,022,398.47	869,916,232.18
1-Jan-07	895,607,352.77	536,022,398.47	869,916,232.18
2-Jan-07	908,625,808.22	544,058,493.30	888,318,890.33
3-Jan-07	905,198,114.47	543,526,808.58	892,211,228.93
4-Jan-07	904,495,169.03	538,662,092.74	891,979,310.61
5-Jan-07	892,911,537.62	536,993,147.43	890,084,598.67
8-Jan-07	880,579,472.74	534,604,104.27	880,988,012.78
9-Jan-07	813,206,145.08	472,916,803.20	819,885,501.62
10-Jan-07	783,891,052.41	471,416,307.63	782,610,713.80
11-Jan-07	779,247,311.63	482,884,591.09	800,034,971.68

Lampiran 1: Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 95% (lanjutan)

95%	VaR UnDiver (95%)	VaR Diver (95%)	ES (95%)
12-Jan-07	774,053,092.63	473,746,036.98	793,609,382.82
15-Jan-07	750,581,154.36	489,950,285.39	779,599,570.08
16-Jan-07	779,056,129.04	498,540,442.94	793,911,674.23
17-Jan-07	764,234,498.79	479,249,664.86	782,963,638.08
18-Jan-07	782,880,492.59	482,819,507.86	797,460,785.58
19-Jan-07	811,024,127.66	508,101,645.74	819,458,106.69
22-Jan-07	843,117,387.71	549,385,428.75	847,185,079.12
23-Jan-07	816,683,471.16	528,856,121.95	812,094,474.92
24-Jan-07	802,897,962.79	515,578,788.33	799,332,914.93
25-Jan-07	797,833,834.43	508,915,208.38	794,229,689.06
26-Jan-07	797,222,575.26	511,571,758.35	792,874,286.94
29-Jan-07	785,989,004.63	500,153,489.59	784,402,649.74
30-Jan-07	782,849,498.11	501,055,149.24	783,307,715.63
31-Jan-07	759,547,460.73	493,198,829.42	765,401,247.59
1-Feb-07	766,148,105.41	496,315,179.37	771,930,321.61
2-Feb-07	759,917,868.33	497,134,476.58	769,041,399.88
5-Feb-07	754,620,038.82	495,243,425.12	764,940,097.32
6-Feb-07	807,469,836.15	520,215,616.60	816,015,691.03
7-Feb-07	809,248,087.65	519,359,543.07	817,705,199.25
8-Feb-07	772,055,603.79	497,751,025.65	771,105,710.59
9-Feb-07	768,702,321.49	495,892,895.23	766,334,720.49
12-Feb-07	753,918,810.65	483,541,893.37	746,603,239.40
13-Feb-07	754,112,382.88	482,013,826.88	745,196,520.92
14-Feb-07	748,511,310.22	478,703,821.83	738,954,505.18
15-Feb-07	742,039,743.90	476,168,102.51	739,044,267.17
16-Feb-07	741,249,106.93	468,115,508.56	737,013,233.82
19-Feb-07	727,930,473.51	455,546,679.79	724,864,731.67
20-Feb-07	715,850,971.68	446,892,717.12	716,322,692.10
21-Feb-07	711,326,030.70	444,300,435.77	709,174,831.06
22-Feb-07	694,536,323.39	434,508,431.31	691,967,796.20
23-Feb-07	692,119,748.41	429,341,434.84	684,249,417.30
26-Feb-07	688,758,354.32	422,904,029.43	679,869,155.90
27-Feb-07	681,258,082.40	419,753,377.13	674,651,460.63
28-Feb-07	671,929,587.67	413,018,027.68	664,152,415.33

Lampiran 2 : Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 99%

99%	VaR UnDiver (99%)	VaR Diver (99%)	ES (99 %)
24-Feb-06	220,555,942.67	179,255,786.73	280,192,705.12
27-Feb-06	222,323,660.37	180,172,279.82	282,131,651.67
28-Feb-06	219,019,396.57	180,128,511.33	281,830,471.80
1-Mar-06	218,779,274.23	181,292,627.18	282,307,513.26
2-Mar-06	219,861,066.38	181,942,498.61	284,010,956.98
3-Mar-06	257,425,102.54	209,170,315.60	322,021,780.05
6-Mar-06	258,668,999.84	210,027,575.18	324,086,587.78
7-Mar-06	255,567,705.56	207,420,297.93	320,236,160.22
8-Mar-06	252,824,897.21	205,904,503.09	317,030,973.85
9-Mar-06	254,439,529.69	206,239,143.11	317,612,215.32
10-Mar-06	259,023,071.60	209,697,658.98	322,763,331.26
13-Mar-06	259,104,881.15	211,199,407.09	324,331,988.10
14-Mar-06	261,410,529.22	212,669,683.42	326,799,583.46
15-Mar-06	271,568,908.72	222,149,237.59	338,742,034.10
16-Mar-06	276,877,828.50	225,686,082.50	346,377,732.90
17-Mar-06	332,624,796.41	250,591,570.56	370,019,851.45
20-Mar-06	338,337,184.58	253,732,147.10	375,152,869.69
21-Mar-06	356,762,751.54	272,396,847.07	386,464,792.60
22-Mar-06	351,014,438.93	269,384,141.38	379,285,450.57
23-Mar-06	448,980,632.57	333,982,692.74	470,823,249.19
24-Mar-06	452,260,174.94	335,965,636.86	474,615,165.80
27-Mar-06	454,350,573.50	345,900,713.35	485,418,669.52
28-Mar-06	448,517,809.56	337,236,108.88	469,087,332.35
29-Mar-06	452,564,041.62	335,301,213.64	471,571,273.16
30-Mar-06	448,037,757.35	336,573,752.61	468,833,573.22
31-Mar-06	448,299,884.35	336,573,752.61	468,833,573.22
3-Apr-06	457,495,918.91	334,918,792.35	473,864,406.93
4-Apr-06	533,122,524.28	366,633,465.83	519,475,102.74
5-Apr-06	513,315,110.85	347,889,467.12	484,445,303.89
6-Apr-06	526,515,779.19	364,108,081.02	497,120,414.98
7-Apr-06	530,784,075.79	373,572,490.42	515,490,376.99
10-Apr-06	530,759,433.28	373,572,490.42	515,490,376.99
11-Apr-06	522,253,703.69	356,235,605.86	478,385,849.06
12-Apr-06	524,386,993.92	360,756,797.68	487,403,729.72
13-Apr-06	520,574,920.13	358,753,201.56	480,570,278.34
14-Apr-06	520,793,945.60	358,753,201.56	480,570,278.34
17-Apr-06	513,912,409.96	357,715,204.42	473,103,277.54
18-Apr-06	551,504,304.14	395,480,779.30	470,528,348.61
19-Apr-06	566,806,949.32	407,558,376.39	485,562,295.78
20-Apr-06	624,429,701.24	416,576,671.95	511,467,058.92
21-Apr-06	674,373,072.13	419,147,091.47	541,233,719.24
24-Apr-06	696,122,084.90	427,553,564.04	555,555,400.13
25-Apr-06	626,095,094.70	434,652,796.38	518,997,076.82
26-Apr-06	629,657,700.88	369,676,243.65	522,763,677.77
27-Apr-06	599,806,012.15	348,166,864.82	504,302,032.27
28-Apr-06	643,986,659.23	355,901,318.33	513,903,255.34

Lampiran 2 : Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 99% (lanjutan)

99%	VaR UnDiver (99%)	VaR Diver (99%)	ES (99 %)
1-May-06	660,293,810.00	362,857,592.12	515,133,611.03
2-May-06	663,778,535.97	362,023,359.04	515,930,595.16
3-May-06	680,750,998.27	364,182,857.53	516,179,553.94
4-May-06	674,058,110.73	364,214,846.36	511,349,980.05
5-May-06	680,978,261.06	367,965,779.46	513,393,543.91
8-May-06	657,263,743.30	355,807,869.42	503,045,491.58
9-May-06	637,658,887.80	343,450,016.22	480,704,386.66
10-May-06	644,745,346.28	347,761,004.84	490,377,812.04
11-May-06	653,278,682.54	351,316,330.28	495,011,714.63
12-May-06	627,624,106.13	340,099,220.54	468,059,528.52
15-May-06	583,874,943.07	325,042,692.78	428,999,418.58
16-May-06	551,185,769.98	310,606,593.21	463,291,207.49
17-May-06	574,061,219.79	321,125,334.48	484,088,184.46
18-May-06	555,696,462.40	306,586,395.32	467,332,112.35
19-May-06	557,103,088.05	355,086,920.83	485,669,843.40
22-May-06	518,944,095.99	328,263,839.67	446,887,549.19
23-May-06	531,761,628.07	355,653,673.13	497,159,805.34
24-May-06	528,651,169.20	355,953,209.34	494,581,342.75
25-May-06	528,651,169.20	355,953,209.34	494,581,342.75
26-May-06	528,651,169.20	355,953,209.34	494,581,342.75
29-May-06	535,081,911.73	360,479,869.96	501,644,036.36
30-May-06	552,283,075.34	372,143,792.55	519,635,117.93
31-May-06	538,440,868.50	364,750,310.58	506,657,585.48
1-Jun-06	551,218,207.87	363,319,206.10	511,803,046.73
2-Jun-06	563,059,007.19	373,582,051.27	523,780,463.63
5-Jun-06	565,947,819.22	376,547,773.88	527,985,526.10
6-Jun-06	548,618,054.15	366,668,122.44	510,938,621.62
7-Jun-06	538,260,681.72	356,574,827.22	497,776,274.76
8-Jun-06	515,626,984.99	340,082,761.95	475,594,371.34
9-Jun-06	541,011,767.17	357,671,553.48	494,573,998.64
12-Jun-06	542,910,421.06	359,167,342.81	497,040,399.69
13-Jun-06	520,322,815.01	346,428,372.94	481,413,270.23
14-Jun-06	519,051,545.93	345,640,445.66	479,160,485.70
15-Jun-06	520,806,404.59	344,299,900.31	479,739,264.01
16-Jun-06	549,713,663.54	363,687,707.55	507,762,426.01
19-Jun-06	522,728,720.03	346,272,994.93	475,971,816.08
20-Jun-06	525,756,988.27	352,849,315.95	479,539,691.04
21-Jun-06	532,937,262.90	360,508,710.74	486,737,271.72
22-Jun-06	540,314,411.00	367,319,762.20	493,804,386.05
23-Jun-06	536,914,147.86	363,817,244.40	489,741,608.23
26-Jun-06	534,625,328.21	362,642,680.79	487,728,199.17
27-Jun-06	534,129,001.27	361,622,768.13	488,632,035.16
28-Jun-06	529,402,603.79	360,484,346.08	488,295,937.87
29-Jun-06	534,030,676.94	362,333,751.29	491,605,654.41
30-Jun-06	546,129,827.72	370,803,617.56	503,247,042.64
3-Jul-06	553,541,964.95	377,610,511.05	511,956,924.48

Lampiran 2 : Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 99% (lanjutan)

99%	VaR UnDiver (99%)	VaR Diver (99%)	ES (99 %)
4-Jul-06	556,088,006.12	382,091,149.07	516,539,991.66
5-Jul-06	553,586,374.30	387,481,641.51	524,278,244.71
6-Jul-06	580,979,108.90	392,452,865.27	532,790,403.13
7-Jul-06	590,366,587.98	398,231,279.06	539,615,504.59
10-Jul-06	586,417,976.02	393,951,654.39	535,561,198.09
11-Jul-06	588,334,767.60	395,799,962.75	537,783,307.09
12-Jul-06	589,188,569.11	395,627,522.56	536,764,631.20
13-Jul-06	583,351,879.38	391,033,564.71	530,116,014.26
14-Jul-06	569,943,448.51	380,363,824.45	515,859,041.83
17-Jul-06	559,305,084.74	371,590,840.00	504,188,708.66
18-Jul-06	558,439,781.66	371,165,939.16	505,891,441.58
19-Jul-06	560,713,536.70	370,698,056.99	505,616,266.08
20-Jul-06	574,781,987.67	380,308,469.68	520,180,594.15
21-Jul-06	583,451,775.57	384,769,486.91	524,344,756.42
24-Jul-06	612,061,068.37	402,138,783.65	548,396,597.20
25-Jul-06	654,873,566.02	404,943,638.21	584,360,165.06
26-Jul-06	665,166,149.21	410,801,691.54	593,246,494.32
27-Jul-06	691,405,085.46	422,459,802.39	611,401,606.96
28-Jul-06	688,497,981.74	417,780,937.31	607,413,371.55
31-Jul-06	680,683,464.67	412,555,755.57	596,154,285.81
1-Aug-06	689,774,518.35	418,141,352.00	604,997,581.33
2-Aug-06	702,579,328.57	422,998,641.70	614,278,567.10
3-Aug-06	694,819,984.63	416,674,727.50	607,948,861.43
4-Aug-06	706,911,455.18	419,814,604.90	613,216,326.99
7-Aug-06	719,848,034.26	421,802,004.26	623,907,770.33
8-Aug-06	725,565,661.77	425,473,871.97	628,485,270.86
9-Aug-06	733,693,734.42	443,032,326.16	638,890,428.93
10-Aug-06	732,358,282.03	436,534,104.55	638,239,088.70
11-Aug-06	713,792,162.70	427,953,030.66	625,526,287.09
14-Aug-06	724,467,227.13	436,070,896.00	635,735,944.97
15-Aug-06	1,326,188,127.17	782,848,364.21	1,158,268,349.48
16-Aug-06	1,358,259,517.28	802,700,248.65	1,176,792,063.87
17-Aug-06	1,375,077,586.47	810,557,779.25	1,190,534,562.58
18-Aug-06	1,374,750,401.65	810,557,779.25	1,190,534,562.58
21-Aug-06	1,374,423,216.82	810,557,779.25	1,190,534,562.58
22-Aug-06	1,358,466,680.71	810,328,351.10	1,177,838,137.86
23-Aug-06	1,333,155,884.19	805,924,050.37	1,159,041,596.92
24-Aug-06	1,230,235,411.76	748,349,947.73	1,094,710,926.69
25-Aug-06	1,098,896,261.42	705,852,946.18	976,003,808.44
28-Aug-06	1,119,752,799.37	705,911,815.97	1,004,820,024.17
29-Aug-06	1,185,595,321.33	735,972,769.74	1,080,351,773.70
30-Aug-06	1,193,884,158.85	738,122,691.08	1,083,213,599.27
31-Aug-06	1,191,155,267.30	742,359,534.32	1,089,093,271.07
1-Sep-06	1,219,907,892.56	769,725,616.90	1,124,808,513.15
4-Sep-06	1,247,394,837.15	784,113,692.67	1,149,395,252.35
5-Sep-06	1,249,854,747.51	783,783,635.94	1,147,775,373.02

Lampiran 2 : Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 99% (lanjutan)

99%	VaR UnDiver (99%)	VaR Diver (99%)	ES (99 %)
6-Sep-06	1,249,194,945.72	786,908,466.20	1,146,982,635.32
7-Sep-06	1,256,180,803.04	792,384,451.97	1,151,547,912.61
8-Sep-06	1,318,720,791.89	812,588,509.87	1,211,699,795.25
11-Sep-06	1,279,239,999.75	787,818,679.56	1,177,119,504.49
12-Sep-06	1,275,681,651.70	785,959,645.64	1,179,319,688.86
13-Sep-06	1,298,040,346.79	800,111,015.77	1,198,365,289.74
14-Sep-06	1,274,822,737.89	782,771,140.83	1,172,903,449.91
15-Sep-06	1,274,370,526.26	809,363,569.48	1,189,443,152.48
18-Sep-06	1,268,710,462.39	812,049,155.94	1,198,042,603.34
19-Sep-06	1,303,544,646.80	845,082,499.86	1,234,445,567.72
20-Sep-06	1,309,788,220.15	853,621,413.09	1,238,601,833.08
21-Sep-06	1,327,312,498.57	865,235,401.43	1,256,576,304.45
22-Sep-06	1,288,669,275.47	855,577,426.32	1,243,415,260.70
25-Sep-06	1,293,572,844.24	836,099,457.52	1,269,389,377.08
26-Sep-06	1,281,527,429.29	827,665,947.52	1,257,139,343.66
27-Sep-06	1,337,981,605.88	857,350,119.11	1,314,973,639.53
28-Sep-06	1,321,885,174.40	849,176,910.89	1,317,300,714.16
29-Sep-06	1,279,385,094.42	808,865,361.11	1,271,410,280.57
2-Oct-06	1,290,735,593.97	814,413,773.72	1,273,000,275.97
3-Oct-06	1,322,646,662.14	844,022,579.09	1,303,743,725.86
4-Oct-06	1,245,045,402.69	762,733,656.58	1,258,036,602.36
5-Oct-06	1,252,277,816.41	777,536,002.20	1,273,351,000.71
6-Oct-06	1,257,979,749.45	784,892,613.97	1,282,065,635.56
9-Oct-06	1,253,935,396.27	784,979,606.93	1,279,177,822.57
10-Oct-06	1,244,918,312.57	783,381,416.15	1,274,845,078.21
11-Oct-06	1,258,797,462.02	791,297,677.82	1,292,970,215.79
12-Oct-06	1,247,244,928.35	789,586,997.63	1,288,354,147.66
13-Oct-06	1,290,299,717.79	808,828,312.41	1,318,680,811.03
16-Oct-06	1,278,260,309.50	801,718,601.26	1,306,354,878.20
17-Oct-06	1,238,047,131.11	783,427,794.17	1,258,140,551.03
18-Oct-06	1,235,140,207.40	781,405,681.52	1,253,998,138.06
19-Oct-06	1,245,951,549.41	786,880,905.64	1,272,308,354.02
20-Oct-06	1,257,460,166.06	793,154,497.38	1,283,057,830.21
23-Oct-06	1,257,201,332.04	793,154,497.38	1,283,057,830.21
24-Oct-06	1,256,942,498.01	793,154,497.38	1,283,057,830.21
25-Oct-06	1,256,683,663.98	793,154,497.38	1,283,057,830.21
26-Oct-06	1,254,324,656.18	793,154,497.38	1,283,057,830.21
27-Oct-06	1,254,065,822.15	793,154,497.38	1,283,057,830.21
30-Oct-06	1,273,321,927.49	804,812,842.50	1,308,123,894.48
31-Oct-06	1,273,944,440.26	808,153,588.26	1,308,691,313.75
1-Nov-06	1,285,219,042.91	813,671,116.06	1,314,891,558.27
2-Nov-06	1,300,078,453.76	823,189,749.23	1,335,760,980.42
3-Nov-06	1,300,314,177.23	822,901,244.23	1,333,517,843.79
6-Nov-06	1,308,853,284.66	829,075,201.53	1,345,023,171.61
7-Nov-06	1,311,575,772.38	830,350,308.89	1,345,563,510.83
8-Nov-06	1,296,772,175.90	823,863,306.01	1,332,106,857.35

Lampiran 2 : Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 99% (lanjutan)

99%	VaR UnDiver (99%)	VaR Diver (99%)	ES (99 %)
9-Nov-06	1,311,225,624.53	830,588,144.72	1,345,114,715.41
10-Nov-06	1,300,665,124.89	835,587,929.17	1,352,654,165.36
13-Nov-06	1,278,703,061.52	819,996,143.93	1,327,758,769.35
14-Nov-06	1,330,206,463.55	862,863,294.75	1,361,900,537.59
15-Nov-06	1,358,109,339.23	891,474,899.74	1,381,630,837.63
16-Nov-06	1,359,233,262.08	890,377,955.72	1,383,293,232.27
17-Nov-06	1,361,708,322.93	891,925,275.45	1,387,404,789.49
20-Nov-06	1,390,345,158.49	903,809,504.89	1,417,715,413.54
21-Nov-06	1,393,229,461.07	904,384,950.81	1,423,061,465.07
22-Nov-06	1,434,370,242.24	922,382,962.32	1,463,262,475.23
23-Nov-06	1,465,707,248.68	936,555,349.70	1,502,558,853.97
24-Nov-06	1,480,313,537.18	944,892,991.23	1,508,535,506.84
27-Nov-06	1,418,518,994.63	884,406,970.42	1,463,960,263.69
28-Nov-06	1,393,829,885.74	853,635,897.41	1,432,683,071.90
29-Nov-06	1,359,817,749.08	798,053,665.23	1,385,844,299.30
30-Nov-06	1,379,191,875.18	808,380,308.76	1,400,852,616.81
1-Dec-06	1,393,337,550.65	817,754,595.19	1,416,671,891.38
4-Dec-06	1,383,723,125.23	815,214,745.64	1,407,159,165.53
5-Dec-06	1,439,752,397.30	834,807,773.81	1,465,315,858.47
6-Dec-06	1,464,022,181.45	860,212,864.40	1,493,255,420.29
7-Dec-06	1,454,947,113.22	858,373,943.04	1,484,669,051.79
8-Dec-06	1,498,883,244.24	881,322,118.57	1,530,159,689.73
11-Dec-06	1,484,363,497.02	866,902,201.94	1,512,961,256.97
12-Dec-06	1,482,413,978.51	874,382,500.27	1,514,887,630.14
13-Dec-06	1,485,220,262.14	874,284,719.85	1,512,535,500.37
14-Dec-06	1,487,281,234.99	873,520,050.45	1,513,457,814.60
15-Dec-06	1,468,991,099.81	861,949,517.59	1,487,193,840.22
18-Dec-06	1,473,419,294.12	864,389,593.35	1,488,803,310.65
19-Dec-06	1,429,124,994.74	837,010,087.73	1,445,081,859.45
20-Dec-06	1,470,102,780.97	860,947,636.24	1,486,467,781.16
21-Dec-06	1,488,703,914.09	871,464,660.01	1,504,759,384.20
22-Dec-06	1,481,519,516.85	872,953,436.70	1,498,252,883.99
25-Dec-06	1,489,685,746.15	872,953,436.70	1,498,252,883.99
26-Dec-06	1,484,030,700.11	873,686,608.90	1,494,176,962.71
27-Dec-06	1,502,817,580.69	882,556,736.53	1,513,482,410.28
28-Dec-06	1,500,053,383.90	877,129,170.90	1,508,595,783.51
29-Dec-06	1,499,765,815.51	877,129,170.90	1,508,595,783.51
1-Jan-07	1,499,478,247.12	877,129,170.90	1,508,595,783.51
2-Jan-07	1,521,245,964.02	895,712,398.37	1,541,706,994.24
3-Jan-07	1,514,823,937.34	900,525,066.89	1,550,765,242.40
4-Jan-07	1,511,999,451.57	901,042,843.80	1,551,331,436.51
5-Jan-07	1,492,447,016.01	897,795,892.31	1,549,357,476.76
8-Jan-07	1,477,265,269.23	898,646,791.50	1,528,756,625.59
9-Jan-07	1,360,853,727.57	849,063,626.33	1,417,769,955.02
10-Jan-07	1,304,883,882.83	807,808,775.55	1,349,909,349.37
11-Jan-07	1,333,645,866.16	839,524,816.61	1,389,275,679.24

Lampiran 2 : Hasil Hitung VaR Undiversified, VaR Diversified
ES Pada Tingkat Kepercayaan 99% (lanjutan)

99%	VaR UnDiver (99%)	VaR Diver (99%)	ES (99 %)
12-Jan-07	1,325,539,144.70	824,240,014.51	1,382,833,885.06
15-Jan-07	1,287,014,392.49	849,008,528.92	1,356,510,857.26
16-Jan-07	1,344,609,910.70	855,209,950.10	1,388,954,389.18
17-Jan-07	1,318,495,441.98	863,252,371.53	1,369,049,437.72
18-Jan-07	1,355,304,002.95	879,304,092.20	1,397,411,294.84
19-Jan-07	1,406,256,138.23	911,571,261.96	1,430,121,890.74
22-Jan-07	1,466,891,251.05	938,453,993.50	1,482,624,282.71
23-Jan-07	1,422,382,231.22	902,071,226.02	1,421,242,334.32
24-Jan-07	1,399,292,964.57	883,410,765.02	1,396,209,105.74
25-Jan-07	1,387,258,785.71	877,692,869.68	1,382,856,844.03
26-Jan-07	1,384,464,154.03	882,272,440.03	1,382,707,606.93
29-Jan-07	1,368,044,927.45	875,683,350.66	1,365,454,491.70
30-Jan-07	1,364,482,575.77	877,135,920.57	1,363,357,994.43
31-Jan-07	1,312,476,428.33	852,503,646.13	1,328,895,492.26
1-Feb-07	1,325,573,146.73	862,642,179.22	1,342,468,066.72
2-Feb-07	1,308,321,282.78	853,009,400.07	1,336,295,782.97
5-Feb-07	1,304,242,194.61	845,494,898.48	1,329,998,960.28
6-Feb-07	1,408,239,450.67	898,300,425.26	1,423,104,513.05
7-Feb-07	1,410,843,195.71	899,074,877.79	1,425,602,090.69
8-Feb-07	1,346,744,115.22	840,720,545.93	1,353,240,903.50
9-Feb-07	1,336,435,403.79	834,898,590.08	1,344,504,218.42
12-Feb-07	1,304,771,789.62	796,577,292.34	1,303,481,051.41
13-Feb-07	1,306,910,876.64	792,737,060.19	1,301,686,225.44
14-Feb-07	1,299,083,981.11	783,760,645.00	1,286,243,998.22
15-Feb-07	1,282,183,725.35	776,536,124.61	1,288,571,204.50
16-Feb-07	1,283,839,459.68	770,388,228.58	1,284,862,134.12
19-Feb-07	1,264,100,685.00	752,368,712.88	1,263,810,459.64
20-Feb-07	1,240,010,391.37	750,756,702.36	1,249,653,079.14
21-Feb-07	1,228,104,899.31	730,159,073.82	1,232,965,515.63
22-Feb-07	1,204,092,345.92	715,047,984.59	1,204,526,327.03
23-Feb-07	1,203,854,512.38	726,650,359.31	1,212,578,266.28
26-Feb-07	1,197,382,559.20	719,442,249.78	1,204,130,367.00
27-Feb-07	1,176,940,812.51	714,737,711.50	1,195,400,733.62
28-Feb-07	1,149,289,720.48	710,534,878.88	1,185,273,268.70

Backtesting Model VaR 95%

	<i>Exposure</i>	<i>VaR 95%</i>	<i>Actual Loss</i>	<i>Binary</i>
24-Feb-06	3,441,594,050.00	(81,379,151.73)		
27-Feb-06	3,469,693,750.00	(82,148,772.78)	28,262,416.62	0
28-Feb-06	3,468,759,050.00	(82,073,416.56)	-861,336.73	0
1-Mar-06	3,461,573,750.00	(82,200,252.47)	-6,458,117.19	0
2-Mar-06	3,479,110,700.00	(82,812,317.47)	17,630,681.46	0
3-Mar-06	4,126,476,150.00	(94,396,877.52)	13,876,738.50	0
6-Mar-06	4,146,543,100.00	(94,950,900.37)	20,458,022.93	0
7-Mar-06	4,097,562,650.00	(94,057,546.31)	-48,877,591.76	0
8-Mar-06	4,052,860,700.00	(92,903,265.12)	-44,324,576.10	0
9-Mar-06	4,083,571,750.00	(94,478,890.92)	32,112,080.25	0
10-Mar-06	4,157,425,000.00	(95,635,971.65)	75,613,032.30	0
13-Mar-06	4,155,030,150.00	(95,177,750.17)	-1,206,719.27	0
14-Mar-06	4,196,121,450.00	(96,711,029.12)	-7,736,033.23	0
15-Mar-06	4,293,455,270.00	(96,667,713.78)	-16,089,368.46	0
16-Mar-06	4,376,868,440.00	(98,667,021.72)	84,139,507.53	0
17-Mar-06	5,073,811,200.00	(107,003,307.17)	52,355,963.87	0
20-Mar-06	5,164,280,190.00	(110,277,901.91)	92,769,600.04	0
21-Mar-06	5,516,825,710.00	(118,267,647.65)	28,863,494.15	0
22-Mar-06	5,433,666,030.00	(117,152,642.48)	-81,865,058.51	0
23-Mar-06	7,179,537,030.00	(149,620,470.13)	-4,400,523.21	0
24-Mar-06	7,232,510,050.00	(148,379,103.79)	74,103,086.99	0
27-Mar-06	7,236,259,140.00	(149,957,941.86)	-16,717,108.27	0
28-Mar-06	6,965,546,360.00	(149,827,551.24)	157,252,540.72	0
29-Mar-06	6,995,003,670.00	(150,001,801.22)	36,474,632.92	0
30-Mar-06	6,955,140,070.00	(149,374,893.17)	-33,667,283.99	0
31-Mar-06	6,955,140,070.00	(148,416,597.49)	0.00	0
3-Apr-06	7,053,443,280.00	(149,841,128.83)	120,003,477.68	0
4-Apr-06	8,166,001,780.00	(169,094,711.45)	-62,870,419.55	0
5-Apr-06	7,902,312,230.00	(163,352,040.75)	30,210,542.59	0
6-Apr-06	8,090,694,400.00	(165,945,347.69)	38,727,059.04	0
7-Apr-06	8,319,762,350.00	(170,979,439.23)	238,370,029.40	0
10-Apr-06	8,319,762,350.00	(170,979,439.23)	0.00	0
11-Apr-06	8,370,000,930.00	(162,675,414.56)	-58,915,152.91	0
12-Apr-06	8,441,525,530.00	(163,121,091.39)	126,936,243.41	0
13-Apr-06	8,390,498,880.00	(162,485,337.19)	-44,998,393.40	0
14-Apr-06	8,390,498,880.00	(162,485,337.19)	0.00	0
17-Apr-06	8,331,940,350.00	(161,932,550.88)	29,284,850.75	0
18-Apr-06	9,098,526,250.00	(174,703,630.05)	160,734,765.01	0
19-Apr-06	9,362,986,060.00	(178,659,433.57)	269,481,802.33	0
20-Apr-06	10,272,469,830.00	(199,112,446.14)	58,450,105.81	0
21-Apr-06	11,149,230,180.00	(212,851,591.70)	110,352,559.81	0
24-Apr-06	11,610,996,500.00	(215,288,067.59)	-10,988,500.78	0
25-Apr-06	10,435,450,520.00	(199,975,097.65)	141,351,411.00	0
26-Apr-06	10,532,771,100.00	(194,324,957.30)	101,016,904.90	0
27-Apr-06	10,111,992,575.00	(185,388,865.35)	-49,777,703.54	0

Backtesting Model VaR 95%

	<i>Exposure</i>	<i>VaR 95%</i>	<i>Actual Loss</i>	<i>Binary</i>
28-Apr-06	10,496,266,020.00	(196,142,369.56)	-113,285,391.79	0
1-May-06	10,655,622,890.00	(199,557,478.97)	149,063,755.46	0
2-May-06	10,727,845,750.00	(196,432,863.46)	-34,129,171.14	0
3-May-06	11,215,935,420.00	(198,361,973.51)	153,519,929.43	0
4-May-06	11,132,027,745.00	(200,698,197.86)	-58,964,152.30	0
5-May-06	11,288,262,880.00	(201,672,366.82)	-20,842,838.04	0
8-May-06	11,048,317,740.00	(191,836,343.76)	127,619,961.29	0
9-May-06	10,714,620,060.00	(180,815,907.00)	59,741,148.66	0
10-May-06	10,862,305,525.00	(184,510,153.73)	56,741,623.26	0
11-May-06	10,951,275,645.00	(183,522,445.20)	152,881,471.39	0
12-May-06	10,538,117,180.00	(179,688,832.71)	-208,130,068.94	1
15-May-06	9,902,263,030.00	(170,192,602.83)	-724,442,205.06	1
16-May-06	9,040,243,500.00	(160,470,727.29)	101,089,503.89	0
17-May-06	9,376,487,830.00	(166,158,140.26)	287,400,660.89	0
18-May-06	9,056,317,190.00	(157,349,951.00)	-438,393,108.64	1
19-May-06	8,904,795,190.00	(162,645,885.53)	-82,154,942.39	0
22-May-06	8,289,900,570.00	(150,767,317.80)	-598,466,453.17	1
23-May-06	8,390,749,110.00	(153,487,135.40)	133,224,004.33	0
24-May-06	8,356,280,720.00	(155,251,686.88)	8,838,746.67	0
25-May-06	8,356,280,720.00	(155,251,686.88)	0.00	0
26-May-06	8,356,280,720.00	(155,251,686.88)	0.00	0
29-May-06	8,453,400,250.00	(156,403,574.96)	106,462,141.46	0
30-May-06	8,724,701,130.00	(163,691,592.63)	274,686,374.05	0
31-May-06	8,498,794,610.00	(157,511,741.12)	-223,071,456.87	1
1-Jun-06	8,686,814,930.00	(161,326,948.44)	21,852,976.41	0
2-Jun-06	8,898,447,360.00	(165,175,579.39)	157,266,311.57	0
5-Jun-06	8,952,453,470.00	(166,309,469.53)	56,146,065.31	0
6-Jun-06	8,673,034,480.00	(161,212,514.54)	-276,944,515.17	1
7-Jun-06	8,469,867,810.00	(156,833,804.84)	-198,493,528.04	1
8-Jun-06	8,102,847,390.00	(150,289,162.94)	-363,786,489.96	1
9-Jun-06	8,378,984,150.00	(156,519,324.90)	280,299,035.06	0
12-Jun-06	8,391,293,360.00	(157,110,208.24)	15,705,370.90	0
13-Jun-06	8,128,735,130.00	(153,304,945.73)	-256,892,988.31	1
14-Jun-06	8,098,247,870.00	(157,395,842.46)	-25,832,054.82	0
15-Jun-06	8,134,239,110.00	(157,709,350.88)	39,018,743.32	0
16-Jun-06	8,624,360,230.00	(167,195,518.20)	398,102,495.95	0
19-Jun-06	8,214,324,670.00	(158,602,498.04)	4,445,076.51	0
20-Jun-06	8,291,116,160.00	(155,593,851.83)	-33,409,340.04	0
21-Jun-06	8,409,047,680.00	(156,518,899.71)	44,231,945.90	0
22-Jun-06	8,533,887,390.00	(158,283,249.09)	87,134,280.56	0
23-Jun-06	8,465,777,740.00	(157,238,370.68)	-66,077,994.74	0
26-Jun-06	8,425,576,740.00	(155,882,730.89)	-39,015,934.58	0
27-Jun-06	8,432,473,050.00	(157,263,973.58)	46,393,859.73	0
28-Jun-06	8,367,548,130.00	(155,789,938.78)	-58,746,312.86	0
29-Jun-06	8,425,539,870.00	(157,003,494.58)	73,465,547.26	0

Backtesting Model VaR 95%

	<i>Exposure</i>	<i>VaR 95%</i>	<i>Actual Loss</i>	<i>Binary</i>
30-Jun-06	8,633,284,630.00	(161,483,765.41)	196,515,428.36	0
3-Jul-06	8,758,096,150.00	(163,534,865.20)	128,630,655.61	0
4-Jul-06	8,817,836,140.00	(165,334,175.87)	64,004,159.79	0
5-Jul-06	8,923,224,380.00	(166,479,441.81)	34,713,986.34	0
6-Jul-06	9,295,927,450.00	(171,471,526.57)	13,905,877.69	0
7-Jul-06	9,424,186,910.00	(172,527,099.90)	134,434,235.29	0
10-Jul-06	9,354,405,590.00	(171,273,161.24)	-68,091,744.03	0
11-Jul-06	9,385,745,520.00	(171,966,552.34)	32,920,109.10	0
12-Jul-06	9,394,303,620.00	(171,499,133.63)	11,344,959.77	0
13-Jul-06	9,304,369,880.00	(169,569,884.14)	-87,917,302.99	0
14-Jul-06	9,070,522,610.00	(164,736,328.13)	-232,050,392.55	1
17-Jul-06	8,892,445,950.00	(166,398,422.07)	-139,794,258.26	0
18-Jul-06	8,918,265,370.00	(167,558,275.55)	26,894,303.27	0
19-Jul-06	8,939,137,980.00	(167,917,803.78)	23,489,415.22	0
20-Jul-06	9,176,533,670.00	(171,278,825.18)	241,699,412.98	0
21-Jul-06	9,304,542,800.00	(170,228,782.25)	137,472,300.77	0
24-Jul-06	9,698,359,060.00	(187,336,773.31)	-34,143,664.31	0
25-Jul-06	10,380,566,450.00	(196,194,244.97)	123,454,041.22	0
26-Jul-06	10,541,217,610.00	(199,385,758.52)	66,715,129.52	0
27-Jul-06	10,839,544,250.00	(201,006,234.18)	146,488,954.40	0
28-Jul-06	10,794,748,360.00	(200,358,838.19)	-39,303,557.80	0
31-Jul-06	10,607,307,880.00	(200,575,358.63)	91,905,445.25	0
1-Aug-06	10,911,326,790.00	(203,103,820.01)	172,625,010.16	0
2-Aug-06	11,102,838,730.00	(204,719,615.74)	219,676,220.99	0
3-Aug-06	10,969,998,480.00	(202,842,231.83)	-69,909,000.05	0
4-Aug-06	11,112,091,710.00	(204,731,828.76)	149,689,276.94	0
7-Aug-06	11,314,344,630.00	(206,483,723.31)	80,599,912.20	0
8-Aug-06	11,378,958,610.00	(210,654,714.61)	44,607,026.01	0
9-Aug-06	11,425,497,580.00	(201,285,101.19)	102,577,138.76	0
10-Aug-06	11,428,203,090.00	(205,016,256.28)	-324,323,982.00	1
11-Aug-06	11,146,195,530.00	(199,644,343.01)	174,628,869.50	0
14-Aug-06	11,316,515,370.00	(204,411,263.32)	39,982,289.20	0
15-Aug-06	20,831,850,800.00	(375,670,959.21)	230,327,792.01	0
16-Aug-06	21,255,845,925.00	(385,523,218.81)	241,065,703.99	0
17-Aug-06	21,501,818,700.00	(390,088,787.05)	0.00	0
18-Aug-06	21,501,818,700.00	(390,088,787.05)	0.00	0
21-Aug-06	21,501,818,700.00	(390,088,787.05)	0.00	0
22-Aug-06	21,308,463,280.00	(394,060,195.73)	-44,168,173.16	0
23-Aug-06	20,813,192,065.00	(390,766,535.95)	-73,544,360.33	0
24-Aug-06	19,364,984,010.00	(383,126,010.22)	-227,951,571.28	0
25-Aug-06	17,662,886,500.00	(332,294,646.40)	-336,571,335.17	0
28-Aug-06	17,911,439,120.00	(342,292,050.83)	-67,860,846.37	0
29-Aug-06	19,185,341,900.00	(369,096,283.56)	287,364,621.96	0
30-Aug-06	19,328,724,640.00	(368,646,802.88)	9,819,941.81	0
31-Aug-06	19,433,408,995.00	(371,130,615.04)	106,539,172.45	0

Backtesting Model VaR 95%

	<i>Exposure</i>	<i>VaR 95%</i>	<i>Actual Loss</i>	<i>Binary</i>
1-Sep-06	19,922,764,630.00	(376,257,601.20)	211,595,277.73	0
4-Sep-06	20,371,717,020.00	(384,439,328.59)	455,246,339.62	0
5-Sep-06	20,420,618,485.00	(382,622,356.72)	55,636,866.47	0
6-Sep-06	20,535,821,315.00	(386,308,343.11)	132,735,090.49	0
7-Sep-06	20,645,669,955.00	(388,769,717.97)	49,983,374.85	0
8-Sep-06	21,712,933,215.00	(414,292,845.68)	-34,030,271.64	0
11-Sep-06	21,153,123,925.00	(397,429,719.26)	-283,871,715.10	0
12-Sep-06	21,078,879,605.00	(400,539,674.55)	-346,154,188.95	0
13-Sep-06	21,461,532,485.00	(408,753,554.40)	390,883,602.90	0
14-Sep-06	21,137,955,495.00	(399,809,474.57)	123,788,940.72	0
15-Sep-06	21,108,676,180.00	(398,085,647.87)	123,392,237.49	0
18-Sep-06	21,201,602,735.00	(407,009,134.06)	152,399,908.07	0
19-Sep-06	21,684,346,895.00	(414,611,059.93)	145,412,848.09	0
20-Sep-06	21,848,182,260.00	(419,088,231.34)	-71,811,816.10	0
21-Sep-06	22,179,245,360.00	(425,371,254.33)	446,276,199.43	0
22-Sep-06	21,631,030,935.00	(416,984,964.49)	100,107,457.22	0
25-Sep-06	21,287,647,565.00	(414,359,917.35)	-64,497,501.94	0
26-Sep-06	21,098,499,135.00	(411,115,770.05)	-185,207,010.88	0
27-Sep-06	22,087,701,390.00	(420,397,338.53)	419,393,163.66	0
28-Sep-06	22,033,464,795.00	(423,859,721.73)	104,532,307.85	0
29-Sep-06	21,410,865,225.00	(413,579,552.82)	43,098,363.34	0
2-Oct-06	21,617,254,095.00	(408,287,782.04)	-24,372,515.38	0
3-Oct-06	22,253,302,775.00	(414,146,548.44)	497,062,661.38	0
4-Oct-06	21,199,802,315.00	(402,987,325.09)	-23,794,337.87	0
5-Oct-06	21,117,774,300.00	(410,417,486.36)	68,837,040.57	0
6-Oct-06	21,224,975,265.00	(412,102,770.33)	41,869,353.65	0
9-Oct-06	21,174,840,800.00	(410,678,079.24)	-124,068,121.47	0
10-Oct-06	21,024,600,800.00	(409,837,511.77)	-19,763,521.77	0
11-Oct-06	21,261,957,240.00	(414,680,246.81)	348,187,787.05	0
12-Oct-06	21,113,172,130.00	(410,232,620.75)	-121,213,119.77	0
13-Oct-06	21,640,995,625.00	(420,105,294.97)	486,672,541.49	0
16-Oct-06	21,452,475,465.00	(415,571,322.84)	-180,941,974.71	0
17-Oct-06	21,076,156,210.00	(408,315,852.28)	-31,928,849.00	0
18-Oct-06	21,026,627,180.00	(407,124,643.07)	-46,817,081.81	0
19-Oct-06	21,191,506,680.00	(412,436,644.80)	6,741,418.49	0
20-Oct-06	21,386,707,590.00	(416,722,729.97)	198,087,052.04	0
23-Oct-06	21,386,707,590.00	(416,722,729.97)	0.00	0
24-Oct-06	21,386,707,590.00	(416,722,729.97)	0.00	0
25-Oct-06	21,386,707,590.00	(416,722,729.97)	0.00	0
26-Oct-06	21,386,707,590.00	(416,722,729.97)	0.00	0
27-Oct-06	21,386,707,590.00	(416,722,729.97)	0.00	0
30-Oct-06	21,673,344,355.00	(424,102,884.28)	103,782,922.93	0
31-Oct-06	21,695,984,210.00	(420,806,955.98)	32,599,695.62	0
1-Nov-06	21,904,601,970.00	(424,405,018.38)	286,537,121.66	0
2-Nov-06	22,143,030,055.00	(428,407,341.16)	494,133,290.82	0

Backtesting Model VaR 95%

	<i>Exposure</i>	<i>VaR 95%</i>	<i>Actual Loss</i>	<i>Binary</i>
3-Nov-06	22,156,851,670.00	(427,186,736.92)	129,240,036.55	0
6-Nov-06	22,310,289,790.00	(433,091,347.91)	135,878,145.29	0
7-Nov-06	22,391,363,100.00	(437,362,546.41)	-16,800,046.60	0
8-Nov-06	22,140,365,780.00	(430,860,096.78)	24,179,231.15	0
9-Nov-06	22,415,875,020.00	(435,532,983.54)	-351,206,582.26	0
10-Nov-06	22,140,279,090.00	(430,410,315.39)	-308,925,928.90	0
13-Nov-06	21,763,073,475.00	(423,024,264.99)	451,769,377.51	0
14-Nov-06	22,509,337,550.00	(438,319,440.68)	157,316,826.38	0
15-Nov-06	22,914,134,375.00	(439,254,814.34)	166,682,318.13	0
16-Nov-06	22,941,422,760.00	(440,548,748.81)	213,420,146.44	0
17-Nov-06	22,964,505,145.00	(442,977,510.70)	171,857,876.98	0
20-Nov-06	23,495,666,675.00	(460,981,983.46)	-63,353,089.39	0
21-Nov-06	23,535,104,795.00	(462,067,463.11)	559,541,352.59	0
22-Nov-06	24,186,304,965.00	(474,002,226.72)	48,510,359.64	0
23-Nov-06	24,690,909,900.00	(502,006,544.92)	-61,436,402.35	0
24-Nov-06	24,970,055,515.00	(504,634,562.42)	-193,982,208.34	0
27-Nov-06	24,159,697,205.00	(489,493,188.64)	502,314,542.09	0
28-Nov-06	23,651,557,360.00	(477,982,452.33)	75,669,734.44	0
29-Nov-06	23,102,273,480.00	(481,369,844.60)	51,522,687.95	0
30-Nov-06	23,408,567,940.00	(490,898,474.79)	-115,808,111.83	0
1-Dec-06	23,644,171,265.00	(492,979,842.86)	243,189,678.45	0
4-Dec-06	23,525,573,875.00	(487,332,411.65)	-185,980,974.40	0
5-Dec-06	24,451,707,645.00	(508,223,972.77)	687,128,862.59	0
6-Dec-06	24,820,375,065.00	(516,686,620.64)	119,616,767.48	0
7-Dec-06	24,642,317,855.00	(506,622,126.27)	-39,927,901.69	0
8-Dec-06	25,204,353,895.00	(533,234,234.36)	-51,510,279.61	0
11-Dec-06	24,938,457,210.00	(528,762,305.03)	-256,555,323.67	0
12-Dec-06	24,857,722,310.00	(531,805,535.89)	-68,655,293.90	0
13-Dec-06	24,825,411,590.00	(530,552,768.93)	-28,686,096.08	0
14-Dec-06	24,913,998,890.00	(530,071,798.02)	98,334,653.84	0
15-Dec-06	24,649,783,330.00	(515,572,548.48)	264,471,877.74	0
18-Dec-06	24,727,779,965.00	(515,909,723.35)	88,997,197.51	0
19-Dec-06	23,996,923,675.00	(501,011,272.77)	-726,051,563.72	1
20-Dec-06	24,640,762,550.00	(528,659,474.70)	525,673,645.79	0
21-Dec-06	24,976,392,780.00	(534,903,781.20)	342,799,376.28	0
22-Dec-06	24,858,694,580.00	(532,989,604.43)	-2,566,449.71	0
25-Dec-06	24,858,694,580.00	(532,989,604.43)	0.00	0
26-Dec-06	24,769,489,345.00	(532,070,076.07)	-82,575,147.30	0
27-Dec-06	25,071,179,450.00	(537,436,608.35)	308,043,611.67	0
28-Dec-06	25,069,042,855.00	(536,022,398.47)	8,406,069.68	0
29-Dec-06	25,069,042,855.00	(536,022,398.47)	0.00	0
1-Jan-07	25,069,042,855.00	(536,022,398.47)	0.00	0
2-Jan-07	25,474,043,215.00	(544,058,493.30)	447,534,133.47	0
3-Jan-07	25,421,352,310.00	(543,526,808.58)	100,647,304.20	0
4-Jan-07	25,406,617,830.00	(538,662,092.74)	1,632,086.80	0

Backtesting Model VaR 95%

	<i>Exposure</i>	<i>VaR 95%</i>	<i>Actual Loss</i>	<i>Binary</i>
5-Jan-07	25,143,704,085.00	(536,993,147.43)	-50,125,965.42	0
8-Jan-07	24,806,459,305.00	(534,604,104.27)	-219,717,460.47	0
9-Jan-07	23,068,837,085.00	(472,916,803.20)	-608,529,180.30	1
10-Jan-07	22,066,802,615.00	(471,416,307.63)	-1,155,001,489.93	1
11-Jan-07	21,885,938,995.00	(482,884,591.09)	12,423,041.51	0
12-Jan-07	21,636,393,285.00	(473,746,036.98)	-389,342,276.56	0
15-Jan-07	20,934,658,695.00	(489,950,285.39)	919,777,892.81	0
16-Jan-07	21,732,479,685.00	(498,540,442.94)	238,037,409.18	0
17-Jan-07	21,416,292,175.00	(479,249,664.86)	129,553,762.60	0
18-Jan-07	21,927,264,840.00	(482,819,507.86)	132,489,608.84	0
19-Jan-07	22,785,944,675.00	(508,101,645.74)	211,378,761.14	0
22-Jan-07	23,751,332,075.00	(549,385,428.75)	422,650,530.14	0
23-Jan-07	23,040,938,925.00	(528,856,121.95)	-127,614,471.25	0
24-Jan-07	22,682,714,630.00	(515,578,788.33)	-106,378,195.10	0
25-Jan-07	22,655,849,725.00	(508,915,208.38)	-443,902,962.77	0
26-Jan-07	22,566,811,765.00	(511,571,758.35)	-210,654,837.49	0
29-Jan-07	22,293,986,105.00	(500,153,489.59)	-12,200,342.67	0
30-Jan-07	22,234,476,935.00	(501,055,149.24)	-56,324,682.21	0
31-Jan-07	21,463,086,965.00	(493,198,829.42)	-133,144,507.37	0
1-Feb-07	21,588,066,545.00	(496,315,179.37)	147,252,274.90	0
2-Feb-07	21,377,240,180.00	(497,134,476.58)	149,929,957.93	0
5-Feb-07	21,306,993,135.00	(495,243,425.12)	-186,743,797.87	0
6-Feb-07	22,992,815,615.00	(520,215,616.60)	-101,168,154.06	0
7-Feb-07	23,044,831,875.00	(519,359,543.07)	56,229,792.46	0
8-Feb-07	21,986,780,810.00	(497,751,025.65)	-205,081,344.46	0
9-Feb-07	21,831,665,360.00	(495,892,895.23)	-147,944,136.42	0
12-Feb-07	21,397,619,645.00	(483,541,893.37)	-108,218,296.60	0
13-Feb-07	21,406,536,775.00	(482,013,826.88)	21,000,096.03	0
14-Feb-07	21,433,099,790.00	(478,703,821.83)	402,937,462.56	0
15-Feb-07	21,114,228,335.00	(476,168,102.51)	625,642,070.22	0
16-Feb-07	21,121,888,005.00	(468,115,508.56)	249,484,805.49	0
19-Feb-07	20,853,878,905.00	(455,546,679.79)	-2,287,524.87	0
20-Feb-07	20,489,850,550.00	(446,892,717.12)	120,529,858.57	0
21-Feb-07	20,343,138,760.00	(444,300,435.77)	117,071,811.59	0
22-Feb-07	19,941,929,090.00	(434,508,431.31)	-136,507,961.13	0
23-Feb-07	19,931,319,085.00	(429,341,434.84)	-266,491,524.49	0
26-Feb-07	19,824,776,220.00	(422,904,029.43)	-100,311,525.41	0
27-Feb-07	19,650,458,445.00	(419,753,377.13)	-169,310,672.20	0
28-Feb-07	19,484,950,080.00	(413,018,027.68)	-144,806,984.25	0
			Jumlah Failure	14

LR	0.06
Critical Value	3.84

BACKTESTING MODEL VALID

Backtesting Model ES 95%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
24-Feb-06	3,441,594,050.00	-142,874,909.82		
27-Feb-06	3,469,693,750.00	-143,946,792.07	28,262,416.62	0
28-Feb-06	3,468,759,050.00	-143,832,032.89	-861,336.73	0
1-Mar-06	3,461,573,750.00	-143,728,221.56	-6,458,117.19	0
2-Mar-06	3,479,110,700.00	-144,525,622.98	17,630,681.46	0
3-Mar-06	4,126,476,150.00	-164,383,591.88	13,876,738.50	0
6-Mar-06	4,146,543,100.00	-165,275,162.24	20,458,022.93	0
7-Mar-06	4,097,562,650.00	-163,358,297.53	-48,877,591.76	0
8-Mar-06	4,052,860,700.00	-161,687,214.02	-44,324,576.10	0
9-Mar-06	4,083,571,750.00	-162,516,709.75	32,112,080.25	0
10-Mar-06	4,157,425,000.00	-165,202,989.14	75,613,032.30	0
13-Mar-06	4,155,030,150.00	-165,544,881.35	-1,206,719.27	0
14-Mar-06	4,196,121,450.00	-167,035,466.14	-7,736,033.23	0
15-Mar-06	4,293,455,270.00	-172,897,911.02	-16,089,368.46	0
16-Mar-06	4,376,868,440.00	-176,452,469.01	84,139,507.53	0
17-Mar-06	5,073,811,200.00	-196,159,175.93	52,355,963.87	0
20-Mar-06	5,164,280,190.00	-199,640,272.51	92,769,600.04	0
21-Mar-06	5,516,825,710.00	-208,557,052.27	28,863,494.15	0
22-Mar-06	5,433,666,030.00	-205,182,897.16	-81,865,058.51	0
23-Mar-06	7,179,537,030.00	-259,868,328.69	-4,400,523.21	0
24-Mar-06	7,232,510,050.00	-261,667,044.49	74,103,086.99	0
27-Mar-06	7,236,259,140.00	-261,637,390.04	-16,717,108.27	0
28-Mar-06	6,965,546,360.00	-256,786,064.87	157,252,540.72	0
29-Mar-06	6,995,003,670.00	-258,208,120.36	36,474,632.92	0
30-Mar-06	6,955,140,070.00	-256,554,550.39	-33,667,283.99	0
31-Mar-06	6,955,140,070.00	-256,361,805.38	0.00	0
3-Apr-06	7,053,443,280.00	-259,952,433.07	120,003,477.68	0
4-Apr-06	8,166,001,780.00	-292,260,121.00	-62,870,419.55	0
5-Apr-06	7,902,312,230.00	-280,106,369.94	30,210,542.59	0
6-Apr-06	8,090,694,400.00	-286,195,608.58	38,727,059.04	0
7-Apr-06	8,319,762,350.00	-295,486,289.80	238,370,029.40	0
10-Apr-06	8,319,762,350.00	-295,486,289.80	0.00	0
11-Apr-06	8,370,000,930.00	-280,274,203.02	-58,915,152.91	0
12-Apr-06	8,441,525,530.00	-282,927,425.88	126,936,243.41	0
13-Apr-06	8,390,498,880.00	-280,295,664.19	-44,998,393.40	0
14-Apr-06	8,390,498,880.00	-280,295,664.19	0.00	0
17-Apr-06	8,331,940,350.00	-273,045,137.55	29,284,850.75	0
18-Apr-06	9,098,526,250.00	-280,078,336.94	160,734,765.01	0
19-Apr-06	9,362,986,060.00	-288,505,002.24	269,481,802.33	0
20-Apr-06	10,272,469,830.00	-311,419,582.18	58,450,105.81	0
21-Apr-06	11,149,230,180.00	-334,233,923.45	110,352,559.81	0
24-Apr-06	11,610,996,500.00	-342,338,568.42	-10,988,500.78	0
25-Apr-06	10,435,450,520.00	-314,914,914.89	141,351,411.00	0
26-Apr-06	10,532,771,100.00	-307,372,341.75	101,016,904.90	0
27-Apr-06	10,111,992,575.00	-294,572,816.47	-49,777,703.54	0
28-Apr-06	10,496,266,020.00	-299,397,621.09	-113,285,391.79	0

Backtesting Model ES 95%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
1-May-06	10,655,622,890.00	-306,104,353.05	149,063,755.46	0
2-May-06	10,727,845,750.00	-306,966,878.50	-34,129,171.14	0
3-May-06	11,215,935,420.00	-309,970,870.37	153,519,929.43	0
4-May-06	11,132,027,745.00	-307,373,934.08	-58,964,152.30	0
5-May-06	11,288,262,880.00	-309,512,891.44	-20,842,838.04	0
8-May-06	11,048,317,740.00	-299,640,664.37	127,619,961.29	0
9-May-06	10,714,620,060.00	-283,779,348.44	59,741,148.66	0
10-May-06	10,862,305,525.00	-287,856,942.50	56,741,623.26	0
11-May-06	10,951,275,645.00	-289,480,966.41	152,881,471.39	0
12-May-06	10,538,117,180.00	-275,968,677.79	-208,130,068.94	0
15-May-06	9,902,263,030.00	-255,495,313.08	-724,442,205.06	1
16-May-06	9,040,243,500.00	-253,167,794.77	101,089,503.89	0
17-May-06	9,376,487,830.00	-263,506,321.24	287,400,660.89	0
18-May-06	9,056,317,190.00	-253,945,175.99	-438,393,108.64	1
19-May-06	8,904,795,190.00	-265,505,887.38	-82,154,942.39	0
22-May-06	8,289,900,570.00	-245,261,636.49	-598,466,453.17	1
23-May-06	8,390,749,110.00	-265,269,284.41	133,224,004.33	0
24-May-06	8,356,280,720.00	-264,029,823.31	8,838,746.67	0
25-May-06	8,356,280,720.00	-264,029,823.31	0.00	0
26-May-06	8,356,280,720.00	-264,029,823.31	0.00	0
29-May-06	8,453,400,250.00	-267,514,310.73	106,462,141.46	0
30-May-06	8,724,701,130.00	-276,899,740.63	274,686,374.05	0
31-May-06	8,498,794,610.00	-269,782,368.25	-223,071,456.87	0
1-Jun-06	8,686,814,930.00	-276,289,634.59	21,852,976.41	0
2-Jun-06	8,898,447,360.00	-282,736,982.17	157,266,311.57	0
5-Jun-06	8,952,453,470.00	-284,724,101.66	56,146,065.31	0
6-Jun-06	8,673,034,480.00	-275,610,672.48	-276,944,515.17	0
7-Jun-06	8,469,867,810.00	-272,727,294.29	-198,493,528.04	0
8-Jun-06	8,102,847,390.00	-261,839,000.99	-363,786,489.96	1
9-Jun-06	8,378,984,150.00	-279,565,228.41	280,299,035.06	0
12-Jun-06	8,391,293,360.00	-280,530,175.11	15,705,370.90	0
13-Jun-06	8,128,735,130.00	-271,588,225.90	-256,892,988.31	0
14-Jun-06	8,098,247,870.00	-274,116,473.75	-25,832,054.82	0
15-Jun-06	8,134,239,110.00	-274,780,976.79	39,018,743.32	0
16-Jun-06	8,624,360,230.00	-291,091,635.98	398,102,495.95	0
19-Jun-06	8,214,324,670.00	-275,065,417.90	4,445,076.51	0
20-Jun-06	8,291,116,160.00	-277,073,060.20	-33,409,340.04	0
21-Jun-06	8,409,047,680.00	-281,145,173.90	44,231,945.90	0
22-Jun-06	8,533,887,390.00	-285,536,494.55	87,134,280.56	0
23-Jun-06	8,465,777,740.00	-283,005,242.18	-66,077,994.74	0
26-Jun-06	8,425,576,740.00	-281,900,699.52	-39,015,934.58	0
27-Jun-06	8,432,473,050.00	-282,453,234.59	46,393,859.73	0
28-Jun-06	8,367,548,130.00	-281,004,476.72	-58,746,312.86	0
29-Jun-06	8,425,539,870.00	-283,010,484.75	73,465,547.26	0
30-Jun-06	8,633,284,630.00	-289,940,246.90	196,515,428.36	0
3-Jul-06	8,758,096,150.00	-294,602,871.45	128,630,655.61	0

Backtesting Model ES 95%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
4-Jul-06	8,817,836,140.00	-296,910,555.93	64,004,159.79	0
5-Jul-06	8,923,224,380.00	-300,565,546.62	34,713,986.34	0
6-Jul-06	9,295,927,450.00	-307,767,292.56	13,905,877.69	0
7-Jul-06	9,424,186,910.00	-312,072,369.05	134,434,235.29	0
10-Jul-06	9,354,405,590.00	-309,645,405.11	-68,091,744.03	0
11-Jul-06	9,385,745,520.00	-310,867,402.81	32,920,109.10	0
12-Jul-06	9,394,303,620.00	-310,686,221.05	11,344,959.77	0
13-Jul-06	9,304,369,880.00	-307,279,129.60	-87,917,302.99	0
14-Jul-06	9,070,522,610.00	-299,259,718.17	-232,050,392.55	0
17-Jul-06	8,892,445,950.00	-295,236,907.08	-139,794,258.26	0
18-Jul-06	8,918,265,370.00	-296,189,199.62	26,894,303.27	0
19-Jul-06	8,939,137,980.00	-296,339,928.80	23,489,415.22	0
20-Jul-06	9,176,533,670.00	-304,702,672.50	241,699,412.98	0
21-Jul-06	9,304,542,800.00	-307,984,099.49	137,472,300.77	0
24-Jul-06	9,698,359,060.00	-321,357,951.09	-34,143,664.31	0
25-Jul-06	10,380,566,450.00	-333,767,976.69	123,454,041.22	0
26-Jul-06	10,541,217,610.00	-339,539,493.93	66,715,129.52	0
27-Jul-06	10,839,544,250.00	-346,798,854.64	146,488,954.40	0
28-Jul-06	10,794,748,360.00	-344,914,316.05	-39,303,557.80	0
31-Jul-06	10,607,307,880.00	-339,294,633.33	91,905,445.25	0
1-Aug-06	10,911,326,790.00	-344,355,305.17	172,625,010.16	0
2-Aug-06	11,102,838,730.00	-349,692,034.85	219,676,220.99	0
3-Aug-06	10,969,998,480.00	-345,762,577.29	-69,909,000.05	0
4-Aug-06	11,112,091,710.00	-349,510,564.27	149,689,276.94	0
7-Aug-06	11,314,344,630.00	-354,157,096.92	80,599,912.20	0
8-Aug-06	11,378,958,610.00	-356,408,187.16	44,607,026.01	0
9-Aug-06	11,425,497,580.00	-360,645,083.91	102,577,138.76	0
10-Aug-06	11,428,203,090.00	-360,291,642.50	-324,323,982.00	0
11-Aug-06	11,146,195,530.00	-356,320,586.58	174,628,869.50	0
14-Aug-06	11,316,515,370.00	-362,112,514.55	39,982,289.20	0
15-Aug-06	20,831,850,800.00	-660,765,141.72	230,327,792.01	0
16-Aug-06	21,255,845,925.00	-672,681,252.49	241,065,703.99	0
17-Aug-06	21,501,818,700.00	-681,498,093.49	0.00	0
18-Aug-06	21,501,818,700.00	-681,498,093.49	0.00	0
21-Aug-06	21,501,818,700.00	-681,498,093.49	0.00	0
22-Aug-06	21,308,463,280.00	-674,293,306.54	-44,168,173.16	0
23-Aug-06	20,813,192,065.00	-662,671,248.52	-73,544,360.33	0
24-Aug-06	19,364,984,010.00	-620,557,143.50	-227,951,571.28	0
25-Aug-06	17,662,886,500.00	-558,501,046.30	-336,571,335.17	0
28-Aug-06	17,911,439,120.00	-573,173,706.00	-67,860,846.37	0
29-Aug-06	19,185,341,900.00	-614,609,823.66	287,364,621.96	0
30-Aug-06	19,328,724,640.00	-616,488,588.05	9,819,941.81	0
31-Aug-06	19,433,408,995.00	-619,872,783.15	106,539,172.45	0
1-Sep-06	19,922,764,630.00	-640,491,639.76	211,595,277.73	0
4-Sep-06	20,371,717,020.00	-654,195,777.00	455,246,339.62	0
5-Sep-06	20,420,618,485.00	-653,605,510.95	55,636,866.47	0

Backtesting Model ES 95%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
6-Sep-06	20,535,821,315.00	-654,161,424.70	132,735,090.49	0
7-Sep-06	20,645,669,955.00	-656,220,025.43	49,983,374.85	0
8-Sep-06	21,712,933,215.00	-686,134,918.08	-34,030,271.64	0
11-Sep-06	21,153,123,925.00	-666,672,449.03	-283,871,715.10	0
12-Sep-06	21,078,879,605.00	-666,567,472.42	-346,154,188.95	0
13-Sep-06	21,461,532,485.00	-676,990,226.30	390,883,602.90	0
14-Sep-06	21,137,955,495.00	-665,203,651.41	123,788,940.72	0
15-Sep-06	21,108,676,180.00	-675,977,186.66	123,392,237.49	0
18-Sep-06	21,201,602,735.00	-682,240,954.43	152,399,908.07	0
19-Sep-06	21,684,346,895.00	-701,252,444.55	145,412,848.09	0
20-Sep-06	21,848,182,260.00	-703,321,144.56	-71,811,816.10	0
21-Sep-06	22,179,245,360.00	-713,530,007.09	446,276,199.43	0
22-Sep-06	21,631,030,935.00	-703,373,975.38	100,107,457.22	0
25-Sep-06	21,287,647,565.00	-705,736,870.06	-64,497,501.94	0
26-Sep-06	21,098,499,135.00	-699,316,666.32	-185,207,010.88	0
27-Sep-06	22,087,701,390.00	-734,669,847.53	419,393,163.66	0
28-Sep-06	22,033,464,795.00	-734,599,636.42	104,532,307.85	0
29-Sep-06	21,410,865,225.00	-712,687,151.94	43,098,363.34	0
2-Oct-06	21,617,254,095.00	-713,232,659.99	-24,372,515.38	0
3-Oct-06	22,253,302,775.00	-733,273,262.86	497,062,661.38	0
4-Oct-06	21,199,802,315.00	-698,745,473.52	-23,794,337.87	0
5-Oct-06	21,117,774,300.00	-707,553,504.18	68,837,040.57	0
6-Oct-06	21,224,975,265.00	-711,328,204.30	41,869,353.65	0
9-Oct-06	21,174,840,800.00	-709,461,906.62	-124,068,121.47	0
10-Oct-06	21,024,600,800.00	-706,742,931.82	-19,763,521.77	0
11-Oct-06	21,261,957,240.00	-715,654,592.91	348,187,787.05	0
12-Oct-06	21,113,172,130.00	-713,489,085.37	-121,213,119.77	0
13-Oct-06	21,640,995,625.00	-730,061,428.06	486,672,541.49	0
16-Oct-06	21,452,475,465.00	-723,436,706.67	-180,941,974.71	0
17-Oct-06	21,076,156,210.00	-702,284,654.03	-31,928,849.00	0
18-Oct-06	21,026,627,180.00	-699,794,170.00	-46,817,081.81	0
19-Oct-06	21,191,506,680.00	-707,823,209.73	6,741,418.49	0
20-Oct-06	21,386,707,590.00	-714,114,311.07	198,087,052.04	0
23-Oct-06	21,386,707,590.00	-714,114,311.07	0.00	0
24-Oct-06	21,386,707,590.00	-714,114,311.07	0.00	0
25-Oct-06	21,386,707,590.00	-714,114,311.07	0.00	0
26-Oct-06	21,386,707,590.00	-714,114,311.07	0.00	0
27-Oct-06	21,386,707,590.00	-714,114,311.07	0.00	0
30-Oct-06	21,673,344,355.00	-727,079,847.10	103,782,922.93	0
31-Oct-06	21,695,984,210.00	-726,967,666.59	32,599,695.62	0
1-Nov-06	21,904,601,970.00	-731,074,180.94	286,537,121.66	0
2-Nov-06	22,143,030,055.00	-741,423,142.48	494,133,290.82	0
3-Nov-06	22,156,851,670.00	-740,339,769.68	129,240,036.55	0
6-Nov-06	22,310,289,790.00	-747,767,614.72	135,878,145.29	0
7-Nov-06	22,391,363,100.00	-749,873,396.07	-16,800,046.60	0
8-Nov-06	22,140,365,780.00	-742,105,194.88	24,179,231.15	0

Backtesting Model ES 95%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
9-Nov-06	22,415,875,020.00	-749,733,760.11	-351,206,582.26	0
10-Nov-06	22,140,279,090.00	-751,903,448.80	-308,925,928.90	0
13-Nov-06	21,763,073,475.00	-738,137,923.31	451,769,377.51	0
14-Nov-06	22,509,337,550.00	-761,734,156.65	157,316,826.38	0
15-Nov-06	22,914,134,375.00	-776,244,938.79	166,682,318.13	0
16-Nov-06	22,941,422,760.00	-776,456,092.70	213,420,146.44	0
17-Nov-06	22,964,505,145.00	-778,119,268.02	171,857,876.98	0
20-Nov-06	23,495,666,675.00	-796,467,971.62	-63,353,089.39	0
21-Nov-06	23,535,104,795.00	-798,889,546.31	559,541,352.59	0
22-Nov-06	24,186,304,965.00	-819,092,203.06	48,510,359.64	0
23-Nov-06	24,690,909,900.00	-835,394,788.46	-61,436,402.35	0
24-Nov-06	24,970,055,515.00	-840,572,791.92	-193,982,208.34	0
27-Nov-06	24,159,697,205.00	-821,176,873.87	502,314,542.09	0
28-Nov-06	23,651,557,360.00	-804,199,367.63	75,669,734.44	0
29-Nov-06	23,102,273,480.00	-790,742,694.94	51,522,687.95	0
30-Nov-06	23,408,567,940.00	-800,236,885.69	-115,808,111.83	0
1-Dec-06	23,644,171,265.00	-808,767,758.34	243,189,678.45	0
4-Dec-06	23,525,573,875.00	-803,919,886.15	-185,980,974.40	0
5-Dec-06	24,451,707,645.00	-835,761,149.68	687,128,862.59	0
6-Dec-06	24,820,375,065.00	-849,931,844.04	119,616,767.48	0
7-Dec-06	24,642,317,855.00	-844,723,598.98	-39,927,901.69	0
8-Dec-06	25,204,353,895.00	-871,557,018.64	-51,510,279.61	0
11-Dec-06	24,938,457,210.00	-862,017,861.99	-256,555,323.67	0
12-Dec-06	24,857,722,310.00	-862,498,160.92	-68,655,293.90	0
13-Dec-06	24,825,411,590.00	-861,580,012.48	-28,686,096.08	0
14-Dec-06	24,913,998,890.00	-862,925,733.23	98,334,653.84	0
15-Dec-06	24,649,783,330.00	-848,988,511.24	264,471,877.74	0
18-Dec-06	24,727,779,965.00	-849,667,199.22	88,997,197.51	0
19-Dec-06	23,996,923,675.00	-824,315,994.95	-726,051,563.72	0
20-Dec-06	24,640,762,550.00	-856,126,186.25	525,673,645.79	0
21-Dec-06	24,976,392,780.00	-867,022,444.03	342,799,376.28	0
22-Dec-06	24,858,694,580.00	-863,319,510.01	-2,566,449.71	0
25-Dec-06	24,858,694,580.00	-863,319,510.01	0.00	0
26-Dec-06	24,769,489,345.00	-861,641,628.38	-82,575,147.30	0
27-Dec-06	25,071,179,450.00	-872,104,613.00	308,043,611.67	0
28-Dec-06	25,069,042,855.00	-869,916,232.18	8,406,069.68	0
29-Dec-06	25,069,042,855.00	-869,916,232.18	0.00	0
1-Jan-07	25,069,042,855.00	-869,916,232.18	0.00	0
2-Jan-07	25,474,043,215.00	-888,318,890.33	447,534,133.47	0
3-Jan-07	25,421,352,310.00	-892,211,228.93	100,647,304.20	0
4-Jan-07	25,406,617,830.00	-891,979,310.61	1,632,086.80	0
5-Jan-07	25,143,704,085.00	-890,084,598.67	-50,125,965.42	0
8-Jan-07	24,806,459,305.00	-880,988,012.78	-219,717,460.47	0
9-Jan-07	23,068,837,085.00	-819,885,501.62	-608,529,180.30	0
10-Jan-07	22,066,802,615.00	-782,610,713.80	-1,155,001,489.93	1
11-Jan-07	21,885,938,995.00	-800,034,971.68	12,423,041.51	0

Backtesting Model ES 95%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
12-Jan-07	21,636,393,285.00	-793,609,382.82	-389,342,276.56	0
15-Jan-07	20,934,658,695.00	-779,599,570.08	919,777,892.81	0
16-Jan-07	21,732,479,685.00	-793,911,674.23	238,037,409.18	0
17-Jan-07	21,416,292,175.00	-782,963,638.08	129,553,762.60	0
18-Jan-07	21,927,264,840.00	-797,460,785.58	132,489,608.84	0
19-Jan-07	22,785,944,675.00	-819,458,106.69	211,378,761.14	0
22-Jan-07	23,751,332,075.00	-847,185,079.12	422,650,530.14	0
23-Jan-07	23,040,938,925.00	-812,094,474.92	-127,614,471.25	0
24-Jan-07	22,682,714,630.00	-799,332,914.93	-106,378,195.10	0
25-Jan-07	22,655,849,725.00	-794,229,689.06	-443,902,962.77	0
26-Jan-07	22,566,811,765.00	-792,874,286.94	-210,654,837.49	0
29-Jan-07	22,293,986,105.00	-784,402,649.74	-12,200,342.67	0
30-Jan-07	22,234,476,935.00	-783,307,715.63	-56,324,682.21	0
31-Jan-07	21,463,086,965.00	-765,401,247.59	-133,144,507.37	0
1-Feb-07	21,588,066,545.00	-771,930,321.61	147,252,274.90	0
2-Feb-07	21,377,240,180.00	-769,041,399.88	149,929,957.93	0
5-Feb-07	21,306,993,135.00	-764,940,097.32	-186,743,797.87	0
6-Feb-07	22,992,815,615.00	-816,015,691.03	-101,168,154.06	0
7-Feb-07	23,044,831,875.00	-817,705,199.25	56,229,792.46	0
8-Feb-07	21,986,780,810.00	-771,105,710.59	-205,081,344.46	0
9-Feb-07	21,831,665,360.00	-766,334,720.49	-147,944,136.42	0
12-Feb-07	21,397,619,645.00	-746,603,239.40	-108,218,296.60	0
13-Feb-07	21,406,536,775.00	-745,196,520.92	21,000,096.03	0
14-Feb-07	21,433,099,790.00	-738,954,505.18	402,937,462.56	0
15-Feb-07	21,114,228,335.00	-739,044,267.17	625,642,070.22	0
16-Feb-07	21,121,888,005.00	-737,013,233.82	249,484,805.49	0
19-Feb-07	20,853,878,905.00	-724,864,731.67	-2,287,524.87	0
20-Feb-07	20,489,850,550.00	-716,322,692.10	120,529,858.57	0
21-Feb-07	20,343,138,760.00	-709,174,831.06	117,071,811.59	0
22-Feb-07	19,941,929,090.00	-691,967,796.20	-136,507,961.13	0
23-Feb-07	19,931,319,085.00	-684,249,417.30	-266,491,524.49	0
26-Feb-07	19,824,776,220.00	-679,869,155.90	-100,311,525.41	0
27-Feb-07	19,650,458,445.00	-674,651,460.63	-169,310,672.20	0
28-Feb-07	19,484,950,080.00	-664,152,415.33	-144,806,984.25	0
			Jumlah Failure	5

LR	6.89
Critical Value	3.84

BACKTESTING MODEL TIDAK VALID

Backtesting Model VaR 99%

	<i>Exposure</i>	<i>VaR</i>	<i>Actual Loss</i>	<i>Binary</i>
24-Feb-06	3,441,594,050.00	-179255786.7		
27-Feb-06	3,469,693,750.00	-180172279.8	28,262,416.62	0
28-Feb-06	3,468,759,050.00	-180128511.3	-861,336.73	0
1-Mar-06	3,461,573,750.00	-181292627.2	-6,458,117.19	0
2-Mar-06	3,479,110,700.00	-181942498.6	17,630,681.46	0
3-Mar-06	4,126,476,150.00	-209170315.6	13,876,738.50	0
6-Mar-06	4,146,543,100.00	-210027575.2	20,458,022.93	0
7-Mar-06	4,097,562,650.00	-207420297.9	-48,877,591.76	0
8-Mar-06	4,052,860,700.00	-205904503.1	-44,324,576.10	0
9-Mar-06	4,083,571,750.00	-206239143.1	32,112,080.25	0
10-Mar-06	4,157,425,000.00	-209697659	75,613,032.30	0
13-Mar-06	4,155,030,150.00	-211199407.1	-1,206,719.27	0
14-Mar-06	4,196,121,450.00	-212669683.4	-7,736,033.23	0
15-Mar-06	4,293,455,270.00	-222149237.6	-16,089,368.46	0
16-Mar-06	4,376,868,440.00	-225686082.5	84,139,507.53	0
17-Mar-06	5,073,811,200.00	-250591570.6	52,355,963.87	0
20-Mar-06	5,164,280,190.00	-253732147.1	92,769,600.04	0
21-Mar-06	5,516,825,710.00	-272396847.1	28,863,494.15	0
22-Mar-06	5,433,666,030.00	-269384141.4	-81,865,058.51	0
23-Mar-06	7,179,537,030.00	-333982692.7	-4,400,523.21	0
24-Mar-06	7,232,510,050.00	-335965636.9	74,103,086.99	0
27-Mar-06	7,236,259,140.00	-345900713.3	-16,717,108.27	0
28-Mar-06	6,965,546,360.00	-337236108.9	157,252,540.72	0
29-Mar-06	6,995,003,670.00	-335301213.6	36,474,632.92	0
30-Mar-06	6,955,140,070.00	-336573752.6	-33,667,283.99	0
31-Mar-06	6,955,140,070.00	-336573752.6	0.00	0
3-Apr-06	7,053,443,280.00	-334918792.4	120,003,477.68	0
4-Apr-06	8,166,001,780.00	-366633465.8	-62,870,419.55	0
5-Apr-06	7,902,312,230.00	-347889467.1	30,210,542.59	0
6-Apr-06	8,090,694,400.00	-364108081	38,727,059.04	0
7-Apr-06	8,319,762,350.00	-373572490.4	238,370,029.40	0
10-Apr-06	8,319,762,350.00	-373572490.4	0.00	0
11-Apr-06	8,370,000,930.00	-356235605.9	-58,915,152.91	0
12-Apr-06	8,441,525,530.00	-360756797.7	126,936,243.41	0
13-Apr-06	8,390,498,880.00	-358753201.6	-44,998,393.40	0
14-Apr-06	8,390,498,880.00	-358753201.6	0.00	0
17-Apr-06	8,331,940,350.00	-357715204.4	29,284,850.75	0
18-Apr-06	9,098,526,250.00	-395480779.3	160,734,765.01	0
19-Apr-06	9,362,986,060.00	-407558376.4	269,481,802.33	0
20-Apr-06	10,272,469,830.00	-416576672	58,450,105.81	0
21-Apr-06	11,149,230,180.00	-419147091.5	110,352,559.81	0
24-Apr-06	11,610,996,500.00	-427553564	-10,988,500.78	0
25-Apr-06	10,435,450,520.00	-434652796.4	141,351,411.00	0
26-Apr-06	10,532,771,100.00	-369676243.7	101,016,904.90	0
27-Apr-06	10,111,992,575.00	-348166864.8	-49,777,703.54	0
28-Apr-06	10,496,266,020.00	-355901318.3	-113,285,391.79	0

Backtesting Model VaR 99%

	<i>Exposure</i>	<i>VaR</i>	<i>Actual Loss</i>	<i>Binary</i>
1-May-06	10,655,622,890.00	-362857592.1	149,063,755.46	0
2-May-06	10,727,845,750.00	-362023359	-34,129,171.14	0
3-May-06	11,215,935,420.00	-364182857.5	153,519,929.43	0
4-May-06	11,132,027,745.00	-364214846.4	-58,964,152.30	0
5-May-06	11,288,262,880.00	-367965779.5	-20,842,838.04	0
8-May-06	11,048,317,740.00	-355807869.4	127,619,961.29	0
9-May-06	10,714,620,060.00	-343450016.2	59,741,148.66	0
10-May-06	10,862,305,525.00	-347761004.8	56,741,623.26	0
11-May-06	10,951,275,645.00	-351316330.3	152,881,471.39	0
12-May-06	10,538,117,180.00	-340099220.5	-208,130,068.94	0
15-May-06	9,902,263,030.00	-325042692.8	-724,442,205.06	1
16-May-06	9,040,243,500.00	-310606593.2	101,089,503.89	0
17-May-06	9,376,487,830.00	-321125334.5	287,400,660.89	0
18-May-06	9,056,317,190.00	-306586395.3	-438,393,108.64	1
19-May-06	8,904,795,190.00	-355086920.8	-82,154,942.39	0
22-May-06	8,289,900,570.00	-328263839.7	-598,466,453.17	1
23-May-06	8,390,749,110.00	-355653673.1	133,224,004.33	0
24-May-06	8,356,280,720.00	-355953209.3	8,838,746.67	0
25-May-06	8,356,280,720.00	-355953209.3	0.00	0
26-May-06	8,356,280,720.00	-355953209.3	0.00	0
29-May-06	8,453,400,250.00	-360479870	106,462,141.46	0
30-May-06	8,724,701,130.00	-372143792.6	274,686,374.05	0
31-May-06	8,498,794,610.00	-364750310.6	-223,071,456.87	0
1-Jun-06	8,686,814,930.00	-363319206.1	21,852,976.41	0
2-Jun-06	8,898,447,360.00	-373582051.3	157,266,311.57	0
5-Jun-06	8,952,453,470.00	-376547773.9	56,146,065.31	0
6-Jun-06	8,673,034,480.00	-366668122.4	-276,944,515.17	0
7-Jun-06	8,469,867,810.00	-356574827.2	-198,493,528.04	0
8-Jun-06	8,102,847,390.00	-340082761.9	-363,786,489.96	1
9-Jun-06	8,378,984,150.00	-357671553.5	280,299,035.06	0
12-Jun-06	8,391,293,360.00	-359167342.8	15,705,370.90	0
13-Jun-06	8,128,735,130.00	-346428372.9	-256,892,988.31	0
14-Jun-06	8,098,247,870.00	-345640445.7	-25,832,054.82	0
15-Jun-06	8,134,239,110.00	-344299900.3	39,018,743.32	0
16-Jun-06	8,624,360,230.00	-363687707.5	398,102,495.95	0
19-Jun-06	8,214,324,670.00	-346272994.9	4,445,076.51	0
20-Jun-06	8,291,116,160.00	-352849315.9	-33,409,340.04	0
21-Jun-06	8,409,047,680.00	-360508710.7	44,231,945.90	0
22-Jun-06	8,533,887,390.00	-367319762.2	87,134,280.56	0
23-Jun-06	8,465,777,740.00	-363817244.4	-66,077,994.74	0
26-Jun-06	8,425,576,740.00	-362642680.8	-39,015,934.58	0
27-Jun-06	8,432,473,050.00	-361622768.1	46,393,859.73	0
28-Jun-06	8,367,548,130.00	-360484346.1	-58,746,312.86	0
29-Jun-06	8,425,539,870.00	-362333751.3	73,465,547.26	0
30-Jun-06	8,633,284,630.00	-370803617.6	196,515,428.36	0
3-Jul-06	8,758,096,150.00	-377610511.1	128,630,655.61	0

Backtesting Model VaR 99%

	<i>Exposure</i>	<i>VaR</i>	<i>Actual Loss</i>	<i>Binary</i>
4-Jul-06	8,817,836,140.00	-382091149.1	64,004,159.79	0
5-Jul-06	8,923,224,380.00	-387481641.5	34,713,986.34	0
6-Jul-06	9,295,927,450.00	-392452865.3	13,905,877.69	0
7-Jul-06	9,424,186,910.00	-398231279.1	134,434,235.29	0
10-Jul-06	9,354,405,590.00	-393951654.4	-68,091,744.03	0
11-Jul-06	9,385,745,520.00	-395799962.7	32,920,109.10	0
12-Jul-06	9,394,303,620.00	-395627522.6	11,344,959.77	0
13-Jul-06	9,304,369,880.00	-391033564.7	-87,917,302.99	0
14-Jul-06	9,070,522,610.00	-380363824.4	-232,050,392.55	0
17-Jul-06	8,892,445,950.00	-371590840	-139,794,258.26	0
18-Jul-06	8,918,265,370.00	-371165939.2	26,894,303.27	0
19-Jul-06	8,939,137,980.00	-370698057	23,489,415.22	0
20-Jul-06	9,176,533,670.00	-380308469.7	241,699,412.98	0
21-Jul-06	9,304,542,800.00	-384769486.9	137,472,300.77	0
24-Jul-06	9,698,359,060.00	-402138783.6	-34,143,664.31	0
25-Jul-06	10,380,566,450.00	-404943638.2	123,454,041.22	0
26-Jul-06	10,541,217,610.00	-410801691.5	66,715,129.52	0
27-Jul-06	10,839,544,250.00	-422459802.4	146,488,954.40	0
28-Jul-06	10,794,748,360.00	-417780937.3	-39,303,557.80	0
31-Jul-06	10,607,307,880.00	-412555755.6	91,905,445.25	0
1-Aug-06	10,911,326,790.00	-418141352	172,625,010.16	0
2-Aug-06	11,102,838,730.00	-422998641.7	219,676,220.99	0
3-Aug-06	10,969,998,480.00	-416674727.5	-69,909,000.05	0
4-Aug-06	11,112,091,710.00	-419814604.9	149,689,276.94	0
7-Aug-06	11,314,344,630.00	-421802004.3	80,599,912.20	0
8-Aug-06	11,378,958,610.00	-425473872	44,607,026.01	0
9-Aug-06	11,425,497,580.00	-443032326.2	102,577,138.76	0
10-Aug-06	11,428,203,090.00	-436534104.6	-324,323,982.00	0
11-Aug-06	11,146,195,530.00	-427953030.7	174,628,869.50	0
14-Aug-06	11,316,515,370.00	-436070896	39,982,289.20	0
15-Aug-06	20,831,850,800.00	-782848364.2	230,327,792.01	0
16-Aug-06	21,255,845,925.00	-802700248.6	241,065,703.99	0
17-Aug-06	21,501,818,700.00	-810557779.2	0.00	0
18-Aug-06	21,501,818,700.00	-810557779.2	0.00	0
21-Aug-06	21,501,818,700.00	-810557779.2	0.00	0
22-Aug-06	21,308,463,280.00	-810328351.1	-44,168,173.16	0
23-Aug-06	20,813,192,065.00	-805924050.4	-73,544,360.33	0
24-Aug-06	19,364,984,010.00	-748349947.7	-227,951,571.28	0
25-Aug-06	17,662,886,500.00	-705852946.2	-336,571,335.17	0
28-Aug-06	17,911,439,120.00	-705911816	-67,860,846.37	0
29-Aug-06	19,185,341,900.00	-735972769.7	287,364,621.96	0
30-Aug-06	19,328,724,640.00	-738122691.1	9,819,941.81	0
31-Aug-06	19,433,408,995.00	-742359534.3	106,539,172.45	0
1-Sep-06	19,922,764,630.00	-769725616.9	211,595,277.73	0
4-Sep-06	20,371,717,020.00	-784113692.7	455,246,339.62	0
5-Sep-06	20,420,618,485.00	-783783635.9	55,636,866.47	0

Backtesting Model VaR 99%

	<i>Exposure</i>	<i>VaR</i>	<i>Actual Loss</i>	<i>Binary</i>
6-Sep-06	20,535,821,315.00	-786908466.2	132,735,090.49	0
7-Sep-06	20,645,669,955.00	-792384452	49,983,374.85	0
8-Sep-06	21,712,933,215.00	-812588509.9	-34,030,271.64	0
11-Sep-06	21,153,123,925.00	-787818679.6	-283,871,715.10	0
12-Sep-06	21,078,879,605.00	-785959645.6	-346,154,188.95	0
13-Sep-06	21,461,532,485.00	-800111015.8	390,883,602.90	0
14-Sep-06	21,137,955,495.00	-782771140.8	123,788,940.72	0
15-Sep-06	21,108,676,180.00	-809363569.5	123,392,237.49	0
18-Sep-06	21,201,602,735.00	-812049155.9	152,399,908.07	0
19-Sep-06	21,684,346,895.00	-845082499.9	145,412,848.09	0
20-Sep-06	21,848,182,260.00	-853621413.1	-71,811,816.10	0
21-Sep-06	22,179,245,360.00	-865235401.4	446,276,199.43	0
22-Sep-06	21,631,030,935.00	-855577426.3	100,107,457.22	0
25-Sep-06	21,287,647,565.00	-836099457.5	-64,497,501.94	0
26-Sep-06	21,098,499,135.00	-827665947.5	-185,207,010.88	0
27-Sep-06	22,087,701,390.00	-857350119.1	419,393,163.66	0
28-Sep-06	22,033,464,795.00	-849176910.9	104,532,307.85	0
29-Sep-06	21,410,865,225.00	-808865361.1	43,098,363.34	0
2-Oct-06	21,617,254,095.00	-814413773.7	-24,372,515.38	0
3-Oct-06	22,253,302,775.00	-844022579.1	497,062,661.38	0
4-Oct-06	21,199,802,315.00	-762733656.6	-23,794,337.87	0
5-Oct-06	21,117,774,300.00	-777536002.2	68,837,040.57	0
6-Oct-06	21,224,975,265.00	-784892614	41,869,353.65	0
9-Oct-06	21,174,840,800.00	-784979606.9	-124,068,121.47	0
10-Oct-06	21,024,600,800.00	-783381416.1	-19,763,521.77	0
11-Oct-06	21,261,957,240.00	-791297677.8	348,187,787.05	0
12-Oct-06	21,113,172,130.00	-789586997.6	-121,213,119.77	0
13-Oct-06	21,640,995,625.00	-808828312.4	486,672,541.49	0
16-Oct-06	21,452,475,465.00	-801718601.3	-180,941,974.71	0
17-Oct-06	21,076,156,210.00	-783427794.2	-31,928,849.00	0
18-Oct-06	21,026,627,180.00	-781405681.5	-46,817,081.81	0
19-Oct-06	21,191,506,680.00	-786880905.6	6,741,418.49	0
20-Oct-06	21,386,707,590.00	-793154497.4	198,087,052.04	0
23-Oct-06	21,386,707,590.00	-793154497.4	0.00	0
24-Oct-06	21,386,707,590.00	-793154497.4	0.00	0
25-Oct-06	21,386,707,590.00	-793154497.4	0.00	0
26-Oct-06	21,386,707,590.00	-793154497.4	0.00	0
27-Oct-06	21,386,707,590.00	-793154497.4	0.00	0
30-Oct-06	21,673,344,355.00	-804812842.5	103,782,922.93	0
31-Oct-06	21,695,984,210.00	-808153588.3	32,599,695.62	0
1-Nov-06	21,904,601,970.00	-813671116.1	286,537,121.66	0
2-Nov-06	22,143,030,055.00	-823189749.2	494,133,290.82	0
3-Nov-06	22,156,851,670.00	-822901244.2	129,240,036.55	0
6-Nov-06	22,310,289,790.00	-829075201.5	135,878,145.29	0
7-Nov-06	22,391,363,100.00	-830350308.9	-16,800,046.60	0
8-Nov-06	22,140,365,780.00	-823863306	24,179,231.15	0

Backtesting Model VaR 99%

	<i>Exposure</i>	<i>VaR</i>	<i>Actual Loss</i>	<i>Binary</i>
9-Nov-06	22,415,875,020.00	-830588144.7	-351,206,582.26	0
10-Nov-06	22,140,279,090.00	-835587929.2	-308,925,928.90	0
13-Nov-06	21,763,073,475.00	-819996143.9	451,769,377.51	0
14-Nov-06	22,509,337,550.00	-862863294.8	157,316,826.38	0
15-Nov-06	22,914,134,375.00	-891474899.7	166,682,318.13	0
16-Nov-06	22,941,422,760.00	-890377955.7	213,420,146.44	0
17-Nov-06	22,964,505,145.00	-891925275.4	171,857,876.98	0
20-Nov-06	23,495,666,675.00	-903809504.9	-63,353,089.39	0
21-Nov-06	23,535,104,795.00	-904384950.8	559,541,352.59	0
22-Nov-06	24,186,304,965.00	-922382962.3	48,510,359.64	0
23-Nov-06	24,690,909,900.00	-936555349.7	-61,436,402.35	0
24-Nov-06	24,970,055,515.00	-944892991.2	-193,982,208.34	0
27-Nov-06	24,159,697,205.00	-884406970.4	502,314,542.09	0
28-Nov-06	23,651,557,360.00	-853635897.4	75,669,734.44	0
29-Nov-06	23,102,273,480.00	-798053665.2	51,522,687.95	0
30-Nov-06	23,408,567,940.00	-808380308.8	-115,808,111.83	0
1-Dec-06	23,644,171,265.00	-817754595.2	243,189,678.45	0
4-Dec-06	23,525,573,875.00	-815214745.6	-185,980,974.40	0
5-Dec-06	24,451,707,645.00	-834807773.8	687,128,862.59	0
6-Dec-06	24,820,375,065.00	-860212864.4	119,616,767.48	0
7-Dec-06	24,642,317,855.00	-858373943	-39,927,901.69	0
8-Dec-06	25,204,353,895.00	-881322118.6	-51,510,279.61	0
11-Dec-06	24,938,457,210.00	-866902201.9	-256,555,323.67	0
12-Dec-06	24,857,722,310.00	-874382500.3	-68,655,293.90	0
13-Dec-06	24,825,411,590.00	-874284719.9	-28,686,096.08	0
14-Dec-06	24,913,998,890.00	-873520050.5	98,334,653.84	0
15-Dec-06	24,649,783,330.00	-861949517.6	264,471,877.74	0
18-Dec-06	24,727,779,965.00	-864389593.3	88,997,197.51	0
19-Dec-06	23,996,923,675.00	-837010087.7	-726,051,563.72	0
20-Dec-06	24,640,762,550.00	-860947636.2	525,673,645.79	0
21-Dec-06	24,976,392,780.00	-871464660	342,799,376.28	0
22-Dec-06	24,858,694,580.00	-872953436.7	-2,566,449.71	0
25-Dec-06	24,858,694,580.00	-872953436.7	0.00	0
26-Dec-06	24,769,489,345.00	-873686608.9	-82,575,147.30	0
27-Dec-06	25,071,179,450.00	-882556736.5	308,043,611.67	0
28-Dec-06	25,069,042,855.00	-877129170.9	8,406,069.68	0
29-Dec-06	25,069,042,855.00	-877129170.9	0.00	0
1-Jan-07	25,069,042,855.00	-877129170.9	0.00	0
2-Jan-07	25,474,043,215.00	-895712398.4	447,534,133.47	0
3-Jan-07	25,421,352,310.00	-900525066.9	100,647,304.20	0
4-Jan-07	25,406,617,830.00	-901042843.8	1,632,086.80	0
5-Jan-07	25,143,704,085.00	-897795892.3	-50,125,965.42	0
8-Jan-07	24,806,459,305.00	-898646791.5	-219,717,460.47	0
9-Jan-07	23,068,837,085.00	-849063626.3	-608,529,180.30	0
10-Jan-07	22,066,802,615.00	-807808775.5	-1,155,001,489.93	1
11-Jan-07	21,885,938,995.00	-839524816.6	12,423,041.51	0

Backtesting Model VaR 99%

	<i>Exposure</i>	<i>VaR</i>	<i>Actual Loss</i>	<i>Binary</i>
12-Jan-07	21,636,393,285.00	-824240014.5	-389,342,276.56	0
15-Jan-07	20,934,658,695.00	-849008528.9	919,777,892.81	0
16-Jan-07	21,732,479,685.00	-855209950.1	238,037,409.18	0
17-Jan-07	21,416,292,175.00	-863252371.5	129,553,762.60	0
18-Jan-07	21,927,264,840.00	-879304092.2	132,489,608.84	0
19-Jan-07	22,785,944,675.00	-911571262	211,378,761.14	0
22-Jan-07	23,751,332,075.00	-938453993.5	422,650,530.14	0
23-Jan-07	23,040,938,925.00	-902071226	-127,614,471.25	0
24-Jan-07	22,682,714,630.00	-883410765	-106,378,195.10	0
25-Jan-07	22,655,849,725.00	-877692869.7	-443,902,962.77	0
26-Jan-07	22,566,811,765.00	-882272440	-210,654,837.49	0
29-Jan-07	22,293,986,105.00	-875683350.7	-12,200,342.67	0
30-Jan-07	22,234,476,935.00	-877135920.6	-56,324,682.21	0
31-Jan-07	21,463,086,965.00	-852503646.1	-133,144,507.37	0
1-Feb-07	21,588,066,545.00	-862642179.2	147,252,274.90	0
2-Feb-07	21,377,240,180.00	-853009400.1	149,929,957.93	0
5-Feb-07	21,306,993,135.00	-845494898.5	-186,743,797.87	0
6-Feb-07	22,992,815,615.00	-898300425.3	-101,168,154.06	0
7-Feb-07	23,044,831,875.00	-899074877.8	56,229,792.46	0
8-Feb-07	21,986,780,810.00	-840720545.9	-205,081,344.46	0
9-Feb-07	21,831,665,360.00	-834898590.1	-147,944,136.42	0
12-Feb-07	21,397,619,645.00	-796577292.3	-108,218,296.60	0
13-Feb-07	21,406,536,775.00	-792737060.2	21,000,096.03	0
14-Feb-07	21,433,099,790.00	-783760645	402,937,462.56	0
15-Feb-07	21,114,228,335.00	-776536124.6	625,642,070.22	0
16-Feb-07	21,121,888,005.00	-770388228.6	249,484,805.49	0
19-Feb-07	20,853,878,905.00	-752368712.9	-2,287,524.87	0
20-Feb-07	20,489,850,550.00	-750756702.4	120,529,858.57	0
21-Feb-07	20,343,138,760.00	-730159073.8	117,071,811.59	0
22-Feb-07	19,941,929,090.00	-715047984.6	-136,507,961.13	0
23-Feb-07	19,931,319,085.00	-726650359.3	-266,491,524.49	0
26-Feb-07	19,824,776,220.00	-719442249.8	-100,311,525.41	0
27-Feb-07	19,650,458,445.00	-714737711.5	-169,310,672.20	0
28-Feb-07	19,484,950,080.00	-710534878.9	-144,806,984.25	0
Jumlah Failure				5

LR	1.71
Critical Value	6.63

BACKTESTING	MODEL VALID
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Backtesting Model VaR 99%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
24-Feb-06	3,441,594,050.00	(280,192,705.12)		
27-Feb-06	3,469,693,750.00	(282,131,651.67)	28,262,416.62	0
28-Feb-06	3,468,759,050.00	(281,830,471.80)	-861,336.73	0
1-Mar-06	3,461,573,750.00	(282,307,513.26)	-6,458,117.19	0
2-Mar-06	3,479,110,700.00	(284,010,956.98)	17,630,681.46	0
3-Mar-06	4,126,476,150.00	(322,021,780.05)	13,876,738.50	0
6-Mar-06	4,146,543,100.00	(324,086,587.78)	20,458,022.93	0
7-Mar-06	4,097,562,650.00	(320,236,160.22)	-48,877,591.76	0
8-Mar-06	4,052,860,700.00	(317,030,973.85)	-44,324,576.10	0
9-Mar-06	4,083,571,750.00	(317,612,215.32)	32,112,080.25	0
10-Mar-06	4,157,425,000.00	(322,763,331.26)	75,613,032.30	0
13-Mar-06	4,155,030,150.00	(324,331,988.10)	-1,206,719.27	0
14-Mar-06	4,196,121,450.00	(326,799,583.46)	-7,736,033.23	0
15-Mar-06	4,293,455,270.00	(338,742,034.10)	-16,089,368.46	0
16-Mar-06	4,376,868,440.00	(346,377,732.90)	84,139,507.53	0
17-Mar-06	5,073,811,200.00	(370,019,851.45)	52,355,963.87	0
20-Mar-06	5,164,280,190.00	(375,152,869.69)	92,769,600.04	0
21-Mar-06	5,516,825,710.00	(386,464,792.60)	28,863,494.15	0
22-Mar-06	5,433,666,030.00	(379,285,450.57)	-81,865,058.51	0
23-Mar-06	7,179,537,030.00	(470,823,249.19)	-4,400,523.21	0
24-Mar-06	7,232,510,050.00	(474,615,165.80)	74,103,086.99	0
27-Mar-06	7,236,259,140.00	(485,418,669.52)	-16,717,108.27	0
28-Mar-06	6,965,546,360.00	(469,087,332.35)	157,252,540.72	0
29-Mar-06	6,995,003,670.00	(471,571,273.16)	36,474,632.92	0
30-Mar-06	6,955,140,070.00	(468,833,573.22)	-33,667,283.99	0
31-Mar-06	6,955,140,070.00	(468,833,573.22)	0.00	0
3-Apr-06	7,053,443,280.00	(473,864,406.93)	120,003,477.68	0
4-Apr-06	8,166,001,780.00	(519,475,102.74)	-62,870,419.55	0
5-Apr-06	7,902,312,230.00	(484,445,303.89)	30,210,542.59	0
6-Apr-06	8,090,694,400.00	(497,120,414.98)	38,727,059.04	0
7-Apr-06	8,319,762,350.00	(515,490,376.99)	238,370,029.40	0
10-Apr-06	8,319,762,350.00	(515,490,376.99)	0.00	0
11-Apr-06	8,370,000,930.00	(478,385,849.06)	-58,915,152.91	0
12-Apr-06	8,441,525,530.00	(487,403,729.72)	126,936,243.41	0
13-Apr-06	8,390,498,880.00	(480,570,278.34)	-44,998,393.40	0
14-Apr-06	8,390,498,880.00	(480,570,278.34)	0.00	0
17-Apr-06	8,331,940,350.00	(473,103,277.54)	29,284,850.75	0
18-Apr-06	9,098,526,250.00	(470,528,348.61)	160,734,765.01	0
19-Apr-06	9,362,986,060.00	(485,562,295.78)	269,481,802.33	0
20-Apr-06	10,272,469,830.00	(511,467,058.92)	58,450,105.81	0
21-Apr-06	11,149,230,180.00	(541,233,719.24)	110,352,559.81	0
24-Apr-06	11,610,996,500.00	(555,555,400.13)	-10,988,500.78	0
25-Apr-06	10,435,450,520.00	(518,997,076.82)	141,351,411.00	0
26-Apr-06	10,532,771,100.00	(522,763,677.77)	101,016,904.90	0
27-Apr-06	10,111,992,575.00	(504,302,032.27)	-49,777,703.54	0
28-Apr-06	10,496,266,020.00	(513,903,255.34)	-113,285,391.79	0

Backtesting Model VaR 99%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
1-May-06	10,655,622,890.00	(515,133,611.03)	149,063,755.46	0
2-May-06	10,727,845,750.00	(515,930,595.16)	-34,129,171.14	0
3-May-06	11,215,935,420.00	(516,179,553.94)	153,519,929.43	0
4-May-06	11,132,027,745.00	(511,349,980.05)	-58,964,152.30	0
5-May-06	11,288,262,880.00	(513,393,543.91)	-20,842,838.04	0
8-May-06	11,048,317,740.00	(503,045,491.58)	127,619,961.29	0
9-May-06	10,714,620,060.00	(480,704,386.66)	59,741,148.66	0
10-May-06	10,862,305,525.00	(490,377,812.04)	56,741,623.26	0
11-May-06	10,951,275,645.00	(495,011,714.63)	152,881,471.39	0
12-May-06	10,538,117,180.00	(468,059,528.52)	-208,130,068.94	0
15-May-06	9,902,263,030.00	(428,999,418.58)	-724,442,205.06	1
16-May-06	9,040,243,500.00	(463,291,207.49)	101,089,503.89	0
17-May-06	9,376,487,830.00	(484,088,184.46)	287,400,660.89	0
18-May-06	9,056,317,190.00	(467,332,112.35)	-438,393,108.64	0
19-May-06	8,904,795,190.00	(485,669,843.40)	-82,154,942.39	0
22-May-06	8,289,900,570.00	(446,887,549.19)	-598,466,453.17	1
23-May-06	8,390,749,110.00	(497,159,805.34)	133,224,004.33	0
24-May-06	8,356,280,720.00	(494,581,342.75)	8,838,746.67	0
25-May-06	8,356,280,720.00	(494,581,342.75)	0.00	0
26-May-06	8,356,280,720.00	(494,581,342.75)	0.00	0
29-May-06	8,453,400,250.00	(501,644,036.36)	106,462,141.46	0
30-May-06	8,724,701,130.00	(519,635,117.93)	274,686,374.05	0
31-May-06	8,498,794,610.00	(506,657,585.48)	-223,071,456.87	0
1-Jun-06	8,686,814,930.00	(511,803,046.73)	21,852,976.41	0
2-Jun-06	8,898,447,360.00	(523,780,463.63)	157,266,311.57	0
5-Jun-06	8,952,453,470.00	(527,985,526.10)	56,146,065.31	0
6-Jun-06	8,673,034,480.00	(510,938,621.62)	-276,944,515.17	0
7-Jun-06	8,469,867,810.00	(497,776,274.76)	-198,493,528.04	0
8-Jun-06	8,102,847,390.00	(475,594,371.34)	-363,786,489.96	0
9-Jun-06	8,378,984,150.00	(494,573,998.64)	280,299,035.06	0
12-Jun-06	8,391,293,360.00	(497,040,399.69)	15,705,370.90	0
13-Jun-06	8,128,735,130.00	(481,413,270.23)	-256,892,988.31	0
14-Jun-06	8,098,247,870.00	(479,160,485.70)	-25,832,054.82	0
15-Jun-06	8,134,239,110.00	(479,739,264.01)	39,018,743.32	0
16-Jun-06	8,624,360,230.00	(507,762,426.01)	398,102,495.95	0
19-Jun-06	8,214,324,670.00	(475,971,816.08)	4,445,076.51	0
20-Jun-06	8,291,116,160.00	(479,539,691.04)	-33,409,340.04	0
21-Jun-06	8,409,047,680.00	(486,737,271.72)	44,231,945.90	0
22-Jun-06	8,533,887,390.00	(493,804,386.05)	87,134,280.56	0
23-Jun-06	8,465,777,740.00	(489,741,608.23)	-66,077,994.74	0
26-Jun-06	8,425,576,740.00	(487,728,199.17)	-39,015,934.58	0
27-Jun-06	8,432,473,050.00	(488,632,035.16)	46,393,859.73	0
28-Jun-06	8,367,548,130.00	(488,295,937.87)	-58,746,312.86	0
29-Jun-06	8,425,539,870.00	(491,605,654.41)	73,465,547.26	0
30-Jun-06	8,633,284,630.00	(503,247,042.64)	196,515,428.36	0
3-Jul-06	8,758,096,150.00	(511,956,924.48)	128,630,655.61	0

Backtesting Model VaR 99%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
4-Jul-06	8,817,836,140.00	(516,539,991.66)	64,004,159.79	0
5-Jul-06	8,923,224,380.00	(524,278,244.71)	34,713,986.34	0
6-Jul-06	9,295,927,450.00	(532,790,403.13)	13,905,877.69	0
7-Jul-06	9,424,186,910.00	(539,615,504.59)	134,434,235.29	0
10-Jul-06	9,354,405,590.00	(535,561,198.09)	-68,091,744.03	0
11-Jul-06	9,385,745,520.00	(537,783,307.09)	32,920,109.10	0
12-Jul-06	9,394,303,620.00	(536,764,631.20)	11,344,959.77	0
13-Jul-06	9,304,369,880.00	(530,116,014.26)	-87,917,302.99	0
14-Jul-06	9,070,522,610.00	(515,859,041.83)	-232,050,392.55	0
17-Jul-06	8,892,445,950.00	(504,188,708.66)	-139,794,258.26	0
18-Jul-06	8,918,265,370.00	(505,891,441.58)	26,894,303.27	0
19-Jul-06	8,939,137,980.00	(505,616,266.08)	23,489,415.22	0
20-Jul-06	9,176,533,670.00	(520,180,594.15)	241,699,412.98	0
21-Jul-06	9,304,542,800.00	(524,344,756.42)	137,472,300.77	0
24-Jul-06	9,698,359,060.00	(548,396,597.20)	-34,143,664.31	0
25-Jul-06	10,380,566,450.00	(584,360,165.06)	123,454,041.22	0
26-Jul-06	10,541,217,610.00	(593,246,494.32)	66,715,129.52	0
27-Jul-06	10,839,544,250.00	(611,401,606.96)	146,488,954.40	0
28-Jul-06	10,794,748,360.00	(607,413,371.55)	-39,303,557.80	0
31-Jul-06	10,607,307,880.00	(596,154,285.81)	91,905,445.25	0
1-Aug-06	10,911,326,790.00	(604,997,581.33)	172,625,010.16	0
2-Aug-06	11,102,838,730.00	(614,278,567.10)	219,676,220.99	0
3-Aug-06	10,969,998,480.00	(607,948,861.43)	-69,909,000.05	0
4-Aug-06	11,112,091,710.00	(613,216,326.99)	149,689,276.94	0
7-Aug-06	11,314,344,630.00	(623,907,770.33)	80,599,912.20	0
8-Aug-06	11,378,958,610.00	(628,485,270.86)	44,607,026.01	0
9-Aug-06	11,425,497,580.00	(638,890,428.93)	102,577,138.76	0
10-Aug-06	11,428,203,090.00	(638,239,088.70)	-324,323,982.00	0
11-Aug-06	11,146,195,530.00	(625,526,287.09)	174,628,869.50	0
14-Aug-06	11,316,515,370.00	(635,735,944.97)	39,982,289.20	0
15-Aug-06	20,831,850,800.00	(1,158,268,349.48)	230,327,792.01	0
16-Aug-06	21,255,845,925.00	(1,176,792,063.87)	241,065,703.99	0
17-Aug-06	21,501,818,700.00	(1,190,534,562.58)	0.00	0
18-Aug-06	21,501,818,700.00	(1,190,534,562.58)	0.00	0
21-Aug-06	21,501,818,700.00	(1,190,534,562.58)	0.00	0
22-Aug-06	21,308,463,280.00	(1,177,838,137.86)	-44,168,173.16	0
23-Aug-06	20,813,192,065.00	(1,159,041,596.92)	-73,544,360.33	0
24-Aug-06	19,364,984,010.00	(1,094,710,926.69)	-227,951,571.28	0
25-Aug-06	17,662,886,500.00	(976,003,808.44)	-336,571,335.17	0
28-Aug-06	17,911,439,120.00	(1,004,820,024.17)	-67,860,846.37	0
29-Aug-06	19,185,341,900.00	(1,080,351,773.70)	287,364,621.96	0
30-Aug-06	19,328,724,640.00	(1,083,213,599.27)	9,819,941.81	0
31-Aug-06	19,433,408,995.00	(1,089,093,271.07)	106,539,172.45	0
1-Sep-06	19,922,764,630.00	(1,124,808,513.15)	211,595,277.73	0
4-Sep-06	20,371,717,020.00	(1,149,395,252.35)	455,246,339.62	0
5-Sep-06	20,420,618,485.00	(1,147,775,373.02)	55,636,866.47	0

Backtesting Model VaR 99%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
6-Sep-06	20,535,821,315.00	(1,146,982,635.32)	132,735,090.49	0
7-Sep-06	20,645,669,955.00	(1,151,547,912.61)	49,983,374.85	0
8-Sep-06	21,712,933,215.00	(1,211,699,795.25)	-34,030,271.64	0
11-Sep-06	21,153,123,925.00	(1,177,119,504.49)	-283,871,715.10	0
12-Sep-06	21,078,879,605.00	(1,179,319,688.86)	-346,154,188.95	0
13-Sep-06	21,461,532,485.00	(1,198,365,289.74)	390,883,602.90	0
14-Sep-06	21,137,955,495.00	(1,172,903,449.91)	123,788,940.72	0
15-Sep-06	21,108,676,180.00	(1,189,443,152.48)	123,392,237.49	0
18-Sep-06	21,201,602,735.00	(1,198,042,603.34)	152,399,908.07	0
19-Sep-06	21,684,346,895.00	(1,234,445,567.72)	145,412,848.09	0
20-Sep-06	21,848,182,260.00	(1,238,601,833.08)	-71,811,816.10	0
21-Sep-06	22,179,245,360.00	(1,256,576,304.45)	446,276,199.43	0
22-Sep-06	21,631,030,935.00	(1,243,415,260.70)	100,107,457.22	0
25-Sep-06	21,287,647,565.00	(1,269,389,377.08)	-64,497,501.94	0
26-Sep-06	21,098,499,135.00	(1,257,139,343.66)	-185,207,010.88	0
27-Sep-06	22,087,701,390.00	(1,314,973,639.53)	419,393,163.66	0
28-Sep-06	22,033,464,795.00	(1,317,300,714.16)	104,532,307.85	0
29-Sep-06	21,410,865,225.00	(1,271,410,280.57)	43,098,363.34	0
2-Oct-06	21,617,254,095.00	(1,273,000,275.97)	-24,372,515.38	0
3-Oct-06	22,253,302,775.00	(1,303,743,725.86)	497,062,661.38	0
4-Oct-06	21,199,802,315.00	(1,258,036,602.36)	-23,794,337.87	0
5-Oct-06	21,117,774,300.00	(1,273,351,000.71)	68,837,040.57	0
6-Oct-06	21,224,975,265.00	(1,282,065,635.56)	41,869,353.65	0
9-Oct-06	21,174,840,800.00	(1,279,177,822.57)	-124,068,121.47	0
10-Oct-06	21,024,600,800.00	(1,274,845,078.21)	-19,763,521.77	0
11-Oct-06	21,261,957,240.00	(1,292,970,215.79)	348,187,787.05	0
12-Oct-06	21,113,172,130.00	(1,288,354,147.66)	-121,213,119.77	0
13-Oct-06	21,640,995,625.00	(1,318,680,811.03)	486,672,541.49	0
16-Oct-06	21,452,475,465.00	(1,306,354,878.20)	-180,941,974.71	0
17-Oct-06	21,076,156,210.00	(1,258,140,551.03)	-31,928,849.00	0
18-Oct-06	21,026,627,180.00	(1,253,998,138.06)	-46,817,081.81	0
19-Oct-06	21,191,506,680.00	(1,272,308,354.02)	6,741,418.49	0
20-Oct-06	21,386,707,590.00	(1,283,057,830.21)	198,087,052.04	0
23-Oct-06	21,386,707,590.00	(1,283,057,830.21)	0.00	0
24-Oct-06	21,386,707,590.00	(1,283,057,830.21)	0.00	0
25-Oct-06	21,386,707,590.00	(1,283,057,830.21)	0.00	0
26-Oct-06	21,386,707,590.00	(1,283,057,830.21)	0.00	0
27-Oct-06	21,386,707,590.00	(1,283,057,830.21)	0.00	0
30-Oct-06	21,673,344,355.00	(1,308,123,894.48)	103,782,922.93	0
31-Oct-06	21,695,984,210.00	(1,308,691,313.75)	32,599,695.62	0
1-Nov-06	21,904,601,970.00	(1,314,891,558.27)	286,537,121.66	0
2-Nov-06	22,143,030,055.00	(1,335,760,980.42)	494,133,290.82	0
3-Nov-06	22,156,851,670.00	(1,333,517,843.79)	129,240,036.55	0
6-Nov-06	22,310,289,790.00	(1,345,023,171.61)	135,878,145.29	0
7-Nov-06	22,391,363,100.00	(1,345,563,510.83)	-16,800,046.60	0
8-Nov-06	22,140,365,780.00	(1,332,106,857.35)	24,179,231.15	0

Backtesting Model VaR 99%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
9-Nov-06	22,415,875,020.00	(1,345,114,715.41)	-351,206,582.26	0
10-Nov-06	22,140,279,090.00	(1,352,654,165.36)	-308,925,928.90	0
13-Nov-06	21,763,073,475.00	(1,327,758,769.35)	451,769,377.51	0
14-Nov-06	22,509,337,550.00	(1,361,900,537.59)	157,316,826.38	0
15-Nov-06	22,914,134,375.00	(1,381,630,837.63)	166,682,318.13	0
16-Nov-06	22,941,422,760.00	(1,383,293,232.27)	213,420,146.44	0
17-Nov-06	22,964,505,145.00	(1,387,404,789.49)	171,857,876.98	0
20-Nov-06	23,495,666,675.00	(1,417,715,413.54)	-63,353,089.39	0
21-Nov-06	23,535,104,795.00	(1,423,061,465.07)	559,541,352.59	0
22-Nov-06	24,186,304,965.00	(1,463,262,475.23)	48,510,359.64	0
23-Nov-06	24,690,909,900.00	(1,502,558,853.97)	-61,436,402.35	0
24-Nov-06	24,970,055,515.00	(1,508,535,506.84)	-193,982,208.34	0
27-Nov-06	24,159,697,205.00	(1,463,960,263.69)	502,314,542.09	0
28-Nov-06	23,651,557,360.00	(1,432,683,071.90)	75,669,734.44	0
29-Nov-06	23,102,273,480.00	(1,385,844,299.30)	51,522,687.95	0
30-Nov-06	23,408,567,940.00	(1,400,852,616.81)	-115,808,111.83	0
1-Dec-06	23,644,171,265.00	(1,416,671,891.38)	243,189,678.45	0
4-Dec-06	23,525,573,875.00	(1,407,159,165.53)	-185,980,974.40	0
5-Dec-06	24,451,707,645.00	(1,465,315,858.47)	687,128,862.59	0
6-Dec-06	24,820,375,065.00	(1,493,255,420.29)	119,616,767.48	0
7-Dec-06	24,642,317,855.00	(1,484,669,051.79)	-39,927,901.69	0
8-Dec-06	25,204,353,895.00	(1,530,159,689.73)	-51,510,279.61	0
11-Dec-06	24,938,457,210.00	(1,512,961,256.97)	-256,555,323.67	0
12-Dec-06	24,857,722,310.00	(1,514,887,630.14)	-68,655,293.90	0
13-Dec-06	24,825,411,590.00	(1,512,535,500.37)	-28,686,096.08	0
14-Dec-06	24,913,998,890.00	(1,513,457,814.60)	98,334,653.84	0
15-Dec-06	24,649,783,330.00	(1,487,193,840.22)	264,471,877.74	0
18-Dec-06	24,727,779,965.00	(1,488,803,310.65)	88,997,197.51	0
19-Dec-06	23,996,923,675.00	(1,445,081,859.45)	-726,051,563.72	0
20-Dec-06	24,640,762,550.00	(1,486,467,781.16)	525,673,645.79	0
21-Dec-06	24,976,392,780.00	(1,504,759,384.20)	342,799,376.28	0
22-Dec-06	24,858,694,580.00	(1,498,252,883.99)	-2,566,449.71	0
25-Dec-06	24,858,694,580.00	(1,498,252,883.99)	0.00	0
26-Dec-06	24,769,489,345.00	(1,494,176,962.71)	-82,575,147.30	0
27-Dec-06	25,071,179,450.00	(1,513,482,410.28)	308,043,611.67	0
28-Dec-06	25,069,042,855.00	(1,508,595,783.51)	8,406,069.68	0
29-Dec-06	25,069,042,855.00	(1,508,595,783.51)	0.00	0
1-Jan-07	25,069,042,855.00	(1,508,595,783.51)	0.00	0
2-Jan-07	25,474,043,215.00	(1,541,706,994.24)	447,534,133.47	0
3-Jan-07	25,421,352,310.00	(1,550,765,242.40)	100,647,304.20	0
4-Jan-07	25,406,617,830.00	(1,551,331,436.51)	1,632,086.80	0
5-Jan-07	25,143,704,085.00	(1,549,357,476.76)	-50,125,965.42	0
8-Jan-07	24,806,459,305.00	(1,528,756,625.59)	-219,717,460.47	0
9-Jan-07	23,068,837,085.00	(1,417,769,955.02)	-608,529,180.30	0
10-Jan-07	22,066,802,615.00	(1,349,909,349.37)	-1,155,001,489.93	0
11-Jan-07	21,885,938,995.00	(1,389,275,679.24)	12,423,041.51	0

Backtesting Model VaR 99%

	<i>Exposure</i>	<i>ES</i>	<i>Actual Loss</i>	<i>Binary</i>
12-Jan-07	21,636,393,285.00	(1,382,833,885.06)	-389,342,276.56	0
15-Jan-07	20,934,658,695.00	(1,356,510,857.26)	919,777,892.81	0
16-Jan-07	21,732,479,685.00	(1,388,954,389.18)	238,037,409.18	0
17-Jan-07	21,416,292,175.00	(1,369,049,437.72)	129,553,762.60	0
18-Jan-07	21,927,264,840.00	(1,397,411,294.84)	132,489,608.84	0
19-Jan-07	22,785,944,675.00	(1,430,121,890.74)	211,378,761.14	0
22-Jan-07	23,751,332,075.00	(1,482,624,282.71)	422,650,530.14	0
23-Jan-07	23,040,938,925.00	(1,421,242,334.32)	-127,614,471.25	0
24-Jan-07	22,682,714,630.00	(1,396,209,105.74)	-106,378,195.10	0
25-Jan-07	22,655,849,725.00	(1,382,856,844.03)	-443,902,962.77	0
26-Jan-07	22,566,811,765.00	(1,382,707,606.93)	-210,654,837.49	0
29-Jan-07	22,293,986,105.00	(1,365,454,491.70)	-12,200,342.67	0
30-Jan-07	22,234,476,935.00	(1,363,357,994.43)	-56,324,682.21	0
31-Jan-07	21,463,086,965.00	(1,328,895,492.26)	-133,144,507.37	0
1-Feb-07	21,588,066,545.00	(1,342,468,066.72)	147,252,274.90	0
2-Feb-07	21,377,240,180.00	(1,336,295,782.97)	149,929,957.93	0
5-Feb-07	21,306,993,135.00	(1,329,998,960.28)	-186,743,797.87	0
6-Feb-07	22,992,815,615.00	(1,423,104,513.05)	-101,168,154.06	0
7-Feb-07	23,044,831,875.00	(1,425,602,090.69)	56,229,792.46	0
8-Feb-07	21,986,780,810.00	(1,353,240,903.50)	-205,081,344.46	0
9-Feb-07	21,831,665,360.00	(1,344,504,218.42)	-147,944,136.42	0
12-Feb-07	21,397,619,645.00	(1,303,481,051.41)	-108,218,296.60	0
13-Feb-07	21,406,536,775.00	(1,301,686,225.44)	21,000,096.03	0
14-Feb-07	21,433,099,790.00	(1,286,243,998.22)	402,937,462.56	0
15-Feb-07	21,114,228,335.00	(1,288,571,204.50)	625,642,070.22	0
16-Feb-07	21,121,888,005.00	(1,284,862,134.12)	249,484,805.49	0
19-Feb-07	20,853,878,905.00	(1,263,810,459.64)	-2,287,524.87	0
20-Feb-07	20,489,850,550.00	(1,249,653,079.14)	120,529,858.57	0
21-Feb-07	20,343,138,760.00	(1,232,965,515.63)	117,071,811.59	0
22-Feb-07	19,941,929,090.00	(1,204,526,327.03)	-136,507,961.13	0
23-Feb-07	19,931,319,085.00	(1,212,578,266.28)	-266,491,524.49	0
26-Feb-07	19,824,776,220.00	(1,204,130,367.00)	-100,311,525.41	0
27-Feb-07	19,650,458,445.00	(1,195,400,733.62)	-169,310,672.20	0
28-Feb-07	19,484,950,080.00	(1,185,273,268.70)	-144,806,984.25	0
			Jumlah Failure	2

LR	0.17
Critical Value	6.63

BACKTESTING	MODEL VALID
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Lampiran 4: Rasio ES/VaR

Rasio ES/VaR Tingkat Kepercayaan 95%

Date	ES/VaR	Date	ES/VaR	Date	ES/VaR
27-Feb-06	1.756	2-May-06	1.534	5-Jul-06	1.796
28-Feb-06	1.752	3-May-06	1.563	6-Jul-06	1.805
1-Mar-06	1.752	4-May-06	1.563	7-Jul-06	1.795
2-Mar-06	1.749	5-May-06	1.532	10-Jul-06	1.809
3-Mar-06	1.745	8-May-06	1.535	11-Jul-06	1.808
6-Mar-06	1.741	9-May-06	1.562	12-Jul-06	1.808
7-Mar-06	1.741	10-May-06	1.569	13-Jul-06	1.812
8-Mar-06	1.737	11-May-06	1.560	14-Jul-06	1.812
9-Mar-06	1.740	12-May-06	1.577	17-Jul-06	1.817
10-Mar-06	1.720	15-May-06	1.536	18-Jul-06	1.774
13-Mar-06	1.727	16-May-06	1.501	19-Jul-06	1.768
14-Mar-06	1.739	17-May-06	1.578	20-Jul-06	1.765
15-Mar-06	1.727	18-May-06	1.586	21-Jul-06	1.779
16-Mar-06	1.789	19-May-06	1.614	24-Jul-06	1.809
17-Mar-06	1.788	22-May-06	1.632	25-Jul-06	1.715
20-Mar-06	1.833	23-May-06	1.627	26-Jul-06	1.701
21-Mar-06	1.810	24-May-06	1.728	27-Jul-06	1.703
22-Mar-06	1.763	25-May-06	1.701	28-Jul-06	1.725
23-Mar-06	1.751	26-May-06	1.701	31-Jul-06	1.721
24-Mar-06	1.737	29-May-06	1.701	1-Aug-06	1.692
27-Mar-06	1.764	30-May-06	1.710	2-Aug-06	1.695
28-Mar-06	1.745	31-May-06	1.692	3-Aug-06	1.708
29-Mar-06	1.714	1-Jun-06	1.713	4-Aug-06	1.705
30-Mar-06	1.721	2-Jun-06	1.713	7-Aug-06	1.707
31-Mar-06	1.718	5-Jun-06	1.712	8-Aug-06	1.715
3-Apr-06	1.727	6-Jun-06	1.712	9-Aug-06	1.692
4-Apr-06	1.735	7-Jun-06	1.710	10-Aug-06	1.792
5-Apr-06	1.728	8-Jun-06	1.739	11-Aug-06	1.757
6-Apr-06	1.715	9-Jun-06	1.742	14-Aug-06	1.785
7-Apr-06	1.725	12-Jun-06	1.786	15-Aug-06	1.771
10-Apr-06	1.728	13-Jun-06	1.786	16-Aug-06	1.759
11-Apr-06	1.728	14-Jun-06	1.772	17-Aug-06	1.745
12-Apr-06	1.723	15-Jun-06	1.742	18-Aug-06	1.747
13-Apr-06	1.734	16-Jun-06	1.742	21-Aug-06	1.747
14-Apr-06	1.725	19-Jun-06	1.741	22-Aug-06	1.747
17-Apr-06	1.725	20-Jun-06	1.734	23-Aug-06	1.711
18-Apr-06	1.686	21-Jun-06	1.781	24-Aug-06	1.696
19-Apr-06	1.603	22-Jun-06	1.796	25-Aug-06	1.620
20-Apr-06	1.615	23-Jun-06	1.804	28-Aug-06	1.681
21-Apr-06	1.564	26-Jun-06	1.800	29-Aug-06	1.675
24-Apr-06	1.570	27-Jun-06	1.808	30-Aug-06	1.665
25-Apr-06	1.590	28-Jun-06	1.796	31-Aug-06	1.672
26-Apr-06	1.575	29-Jun-06	1.804	1-Sep-06	1.670
27-Apr-06	1.582	30-Jun-06	1.803	4-Sep-06	1.702
28-Apr-06	1.589	3-Jul-06	1.795	5-Sep-06	1.702
1-May-06	1.526	4-Jul-06	1.801	6-Sep-06	1.708

Lampiran 4 : Rasio ES/VaR (lanjutan)

Rasio ES/VaR Tingkat Kepercayaan 95%

Date	ES/VaR	Date	ES/VaR	Date	ES/VaR
7-Sep-06	1.693	10-Nov-06	1.721	15-Jan-07	1.675
8-Sep-06	1.688	13-Nov-06	1.747	16-Jan-07	1.591
11-Sep-06	1.656	14-Nov-06	1.745	17-Jan-07	1.592
12-Sep-06	1.677	15-Nov-06	1.738	18-Jan-07	1.634
13-Sep-06	1.664	16-Nov-06	1.767	19-Jan-07	1.652
14-Sep-06	1.656	17-Nov-06	1.762	22-Jan-07	1.613
15-Sep-06	1.664	20-Nov-06	1.757	23-Jan-07	1.542
18-Sep-06	1.698	21-Nov-06	1.728	24-Jan-07	1.536
19-Sep-06	1.676	22-Nov-06	1.729	25-Jan-07	1.550
20-Sep-06	1.691	23-Nov-06	1.728	26-Jan-07	1.561
21-Sep-06	1.678	24-Nov-06	1.664	29-Jan-07	1.550
22-Sep-06	1.677	27-Nov-06	1.666	30-Jan-07	1.568
25-Sep-06	1.687	28-Nov-06	1.678	31-Jan-07	1.563
26-Sep-06	1.703	29-Nov-06	1.682	1-Feb-07	1.552
27-Sep-06	1.701	30-Nov-06	1.643	2-Feb-07	1.555
28-Sep-06	1.748	1-Dec-06	1.630	5-Feb-07	1.547
29-Sep-06	1.733	4-Dec-06	1.641	6-Feb-07	1.545
2-Oct-06	1.723	5-Dec-06	1.650	7-Feb-07	1.569
3-Oct-06	1.747	6-Dec-06	1.644	8-Feb-07	1.574
4-Oct-06	1.771	7-Dec-06	1.645	9-Feb-07	1.549
5-Oct-06	1.734	8-Dec-06	1.667	12-Feb-07	1.545
6-Oct-06	1.724	11-Dec-06	1.634	13-Feb-07	1.544
9-Oct-06	1.726	12-Dec-06	1.630	14-Feb-07	1.546
10-Oct-06	1.728	13-Dec-06	1.622	15-Feb-07	1.544
11-Oct-06	1.724	14-Dec-06	1.624	16-Feb-07	1.552
12-Oct-06	1.726	15-Dec-06	1.628	19-Feb-07	1.574
13-Oct-06	1.739	18-Dec-06	1.647	20-Feb-07	1.591
16-Oct-06	1.738	19-Dec-06	1.647	21-Feb-07	1.603
17-Oct-06	1.741	20-Dec-06	1.645	22-Feb-07	1.596
18-Oct-06	1.720	21-Dec-06	1.619	23-Feb-07	1.593
19-Oct-06	1.719	22-Dec-06	1.621	26-Feb-07	1.594
20-Oct-06	1.716	25-Dec-06	1.620	27-Feb-07	1.608
23-Oct-06	1.714	26-Dec-06	1.620	28-Feb-07	1.607
24-Oct-06	1.714	27-Dec-06	1.619		
25-Oct-06	1.714	28-Dec-06	1.623		
26-Oct-06	1.714	29-Dec-06	1.623		
27-Oct-06	1.714	1-Jan-07	1.623		
30-Oct-06	1.714	2-Jan-07	1.623		
31-Oct-06	1.714	3-Jan-07	1.633		
1-Nov-06	1.728	4-Jan-07	1.642		
2-Nov-06	1.723	5-Jan-07	1.656		
3-Nov-06	1.731	8-Jan-07	1.658		
6-Nov-06	1.733	9-Jan-07	1.648		
7-Nov-06	1.727	10-Jan-07	1.734		
8-Nov-06	1.715	11-Jan-07	1.660		
9-Nov-06	1.722	12-Jan-07	1.657		

Lampiran 4 : Rasio ES/VaR (lanjutan)

Rasio ES/VaR Tingkat Kepercayaan 99%

Date	ES/VaR	Date	ES/VaR	Date	ES/VaR
27-Feb-06	1.563	2-May-06	1.420	5-Jul-06	1.352
28-Feb-06	1.566	3-May-06	1.425	6-Jul-06	1.353
1-Mar-06	1.565	4-May-06	1.417	7-Jul-06	1.358
2-Mar-06	1.557	5-May-06	1.404	10-Jul-06	1.355
3-Mar-06	1.561	8-May-06	1.395	11-Jul-06	1.359
6-Mar-06	1.540	9-May-06	1.414	12-Jul-06	1.359
7-Mar-06	1.543	10-May-06	1.400	13-Jul-06	1.357
8-Mar-06	1.544	11-May-06	1.410	14-Jul-06	1.356
9-Mar-06	1.540	12-May-06	1.409	17-Jul-06	1.356
10-Mar-06	1.540	15-May-06	1.376	18-Jul-06	1.357
13-Mar-06	1.539	16-May-06	1.320	19-Jul-06	1.363
14-Mar-06	1.536	17-May-06	1.492	20-Jul-06	1.364
15-Mar-06	1.537	18-May-06	1.507	21-Jul-06	1.368
16-Mar-06	1.525	19-May-06	1.524	24-Jul-06	1.363
17-Mar-06	1.535	22-May-06	1.368	25-Jul-06	1.364
20-Mar-06	1.477	23-May-06	1.361	26-Jul-06	1.443
21-Mar-06	1.479	24-May-06	1.398	27-Jul-06	1.444
22-Mar-06	1.419	25-May-06	1.389	28-Jul-06	1.447
23-Mar-06	1.408	26-May-06	1.389	31-Jul-06	1.454
24-Mar-06	1.410	29-May-06	1.389	1-Aug-06	1.445
27-Mar-06	1.413	30-May-06	1.392	2-Aug-06	1.447
28-Mar-06	1.403	31-May-06	1.396	3-Aug-06	1.452
29-Mar-06	1.391	1-Jun-06	1.389	4-Aug-06	1.459
30-Mar-06	1.406	2-Jun-06	1.409	7-Aug-06	1.461
31-Mar-06	1.393	5-Jun-06	1.402	8-Aug-06	1.479
3-Apr-06	1.393	6-Jun-06	1.402	9-Aug-06	1.477
4-Apr-06	1.415	7-Jun-06	1.393	10-Aug-06	1.442
5-Apr-06	1.417	8-Jun-06	1.396	11-Aug-06	1.462
6-Apr-06	1.393	9-Jun-06	1.398	14-Aug-06	1.462
7-Apr-06	1.365	12-Jun-06	1.383	15-Aug-06	1.458
10-Apr-06	1.380	13-Jun-06	1.384	16-Aug-06	1.480
11-Apr-06	1.380	14-Jun-06	1.390	17-Aug-06	1.466
12-Apr-06	1.343	15-Jun-06	1.386	18-Aug-06	1.469
13-Apr-06	1.351	16-Jun-06	1.393	21-Aug-06	1.469
14-Apr-06	1.340	19-Jun-06	1.396	22-Aug-06	1.469
17-Apr-06	1.340	20-Jun-06	1.375	23-Aug-06	1.454
18-Apr-06	1.323	21-Jun-06	1.359	24-Aug-06	1.438
19-Apr-06	1.190	22-Jun-06	1.350	25-Aug-06	1.463
20-Apr-06	1.191	23-Jun-06	1.344	28-Aug-06	1.383
21-Apr-06	1.228	26-Jun-06	1.346	29-Aug-06	1.423
24-Apr-06	1.291	27-Jun-06	1.345	30-Aug-06	1.468
25-Apr-06	1.299	28-Jun-06	1.351	31-Aug-06	1.468
26-Apr-06	1.194	29-Jun-06	1.355	1-Sep-06	1.467
27-Apr-06	1.414	30-Jun-06	1.357	4-Sep-06	1.461
28-Apr-06	1.448	3-Jul-06	1.357	5-Sep-06	1.466
1-May-06	1.444	4-Jul-06	1.356	6-Sep-06	1.464

Lampiran 4 : Rasio ES/VaR (lanjutan)

Rasio ES/VaR Tingkat Kepercayaan 99%

Date	ES/VaR	Date	ES/VaR	Date	ES/VaR
7-Sep-06	1.458	10-Nov-06	1.619	15-Jan-07	1.678
8-Sep-06	1.453	13-Nov-06	1.619	16-Jan-07	1.598
11-Sep-06	1.491	14-Nov-06	1.619	17-Jan-07	1.624
12-Sep-06	1.494	15-Nov-06	1.578	18-Jan-07	1.586
13-Sep-06	1.500	16-Nov-06	1.550	19-Jan-07	1.589
14-Sep-06	1.498	17-Nov-06	1.554	22-Jan-07	1.569
15-Sep-06	1.498	20-Nov-06	1.556	23-Jan-07	1.580
18-Sep-06	1.470	21-Nov-06	1.569	24-Jan-07	1.576
19-Sep-06	1.475	22-Nov-06	1.574	25-Jan-07	1.580
20-Sep-06	1.461	23-Nov-06	1.586	26-Jan-07	1.576
21-Sep-06	1.451	24-Nov-06	1.604	29-Jan-07	1.567
22-Sep-06	1.452	27-Nov-06	1.597	30-Jan-07	1.559
25-Sep-06	1.453	28-Nov-06	1.655	31-Jan-07	1.554
26-Sep-06	1.518	29-Nov-06	1.678	1-Feb-07	1.559
27-Sep-06	1.519	30-Nov-06	1.737	2-Feb-07	1.556
28-Sep-06	1.534	1-Dec-06	1.733	5-Feb-07	1.567
29-Sep-06	1.551	4-Dec-06	1.732	6-Feb-07	1.573
2-Oct-06	1.572	5-Dec-06	1.726	7-Feb-07	1.584
3-Oct-06	1.563	6-Dec-06	1.755	8-Feb-07	1.586
4-Oct-06	1.545	7-Dec-06	1.736	9-Feb-07	1.610
5-Oct-06	1.649	8-Dec-06	1.730	12-Feb-07	1.610
6-Oct-06	1.638	11-Dec-06	1.736	13-Feb-07	1.636
9-Oct-06	1.633	12-Dec-06	1.745	14-Feb-07	1.642
10-Oct-06	1.630	13-Dec-06	1.733	15-Feb-07	1.641
11-Oct-06	1.627	14-Dec-06	1.730	16-Feb-07	1.659
12-Oct-06	1.634	15-Dec-06	1.733	19-Feb-07	1.668
13-Oct-06	1.632	18-Dec-06	1.725	20-Feb-07	1.680
16-Oct-06	1.630	19-Dec-06	1.722	21-Feb-07	1.665
17-Oct-06	1.629	20-Dec-06	1.726	22-Feb-07	1.689
18-Oct-06	1.606	21-Dec-06	1.727	23-Feb-07	1.685
19-Oct-06	1.605	22-Dec-06	1.727	26-Feb-07	1.669
20-Oct-06	1.617	25-Dec-06	1.716	27-Feb-07	1.674
23-Oct-06	1.618	26-Dec-06	1.716	28-Feb-07	1.673
24-Oct-06	1.618	27-Dec-06	1.710		
25-Oct-06	1.618	28-Dec-06	1.715		
26-Oct-06	1.618	29-Dec-06	1.720		
27-Oct-06	1.618	1-Jan-07	1.720		
30-Oct-06	1.618	2-Jan-07	1.720		
31-Oct-06	1.625	3-Jan-07	1.721		
1-Nov-06	1.619	4-Jan-07	1.722		
2-Nov-06	1.616	5-Jan-07	1.722		
3-Nov-06	1.623	8-Jan-07	1.726		
6-Nov-06	1.621	9-Jan-07	1.701		
7-Nov-06	1.622	10-Jan-07	1.670		
8-Nov-06	1.620	11-Jan-07	1.671		
9-Nov-06	1.617	12-Jan-07	1.655		