

LAMPIRAN : I Tahapan Menghitung *Duration* dan *Modified Duration*

BOND VALUATION AND DURATION			
The value of a bond is equal to the present value of its cash flows, using the market interest rate as the discount rate.			
The duration of a bond is a measure of the bond's price volatility. The higher the duration, the more volatile the price.			
DATA FOR THE PROBLEM:		BOND VALUE:	
Coupon Rate on Bonds	14.50%	\$7x	5.187 = 37.61
Years to Maturity	3	100x	0.776 = 77.60
No. of Payments/Yr.	2	Fair Price of Bond =	\$115.21
Face Value	\$100		
Current Market Rate (Yield)	8.655%	<i>(Rounding of present value factors may cause a slight error)</i>	
Current Price of Bond	\$115.519		
Bond Value =	\$115.206	Duration =	2.5718 Years
Implied Yield to Maturity =	8.655%	Mod Duration =	2.3669
		True YTM =	8.5281%

<u>Period</u>	<u>Cash Flows</u>	<u>Present Value Factors</u>	<u>PV of Cash Flows</u>	<u>PV of Cash Flows* Year No. (for Duration)</u>
0	(\$115.52)	1.000		
1	7.25	0.959	\$6.95	\$6.95
2	7.25	0.919	6.66	13.33
3	7.25	0.881	6.39	19.16
4	7.25	0.844	6.12	24.48
5	7.25	0.809	5.87	29.33
6	107.25	0.776	83.23	499.36
7	0.00	0.000	0.00	0.00
8	0.00	0.000	0.00	0.00
9	0.00	0.000	0.00	0.00
10	0.00	0.000	0.00	0.00
11	0.00	0.000	0.00	0.00
12	0.00	0.000	0.00	0.00
13	0.00	0.000	0.00	0.00
14	0.00	0.000	0.00	0.00
15	0.00	0.000	0.00	0.00
16	0.00	0.000	0.00	0.00
17	0.00	0.000	0.00	0.00
18	0.00	0.000	0.00	0.00
19	0.00	0.000	0.00	0.00
20	0.00	0.000	0.00	0.00
21	0.00	0.000	0.00	0.00
22	0.00	0.000	0.00	0.00
23	0.00	0.000	0.00	0.00
24	0.00	0.000	0.00	0.00
25	0.00	0.000	0.00	0.00
26	0.00	0.000	0.00	0.00
27	0.00	0.000	0.00	0.00
28	0.00	0.000	0.00	0.00
29	0.00	0.000	0.00	0.00

Tabel. 2 Persentase Perubahan harga obligasi, yield naik +0,50% s/d +3,00%, closing price dan YTM 28 Desember 2007

Jenis Obligasi	Harga	Modified Duration	0,50%	Perubahan	1,00%	Perubahan	1,50%	Perubahan	2,00%	Perubahan	2,50%	Perubahan	3,00%	Perubahan	Rata-rata
SUN-FR.021	115.5193	2.3669	113.701	-1,574%	112.404	-2,697%	111.007	-3,906%	109.617	-5,109%	108.327	-6,226%	107.044	-7,337%	-4,475%
SUN-FR.022	108.8900	3.0476	107.666	-1,124%	105.970	-2,682%	104.380	-4,142%	102.702	-5,683%	101.124	-7,132%	99.558	-8,570%	-4,889%
SUN-FR.023	107.1149	3.6787	105.107	-1,875%	103.190	-3,664%	101.184	-5,537%	99.383	-7,218%	97.494	-8,982%	95.710	-10,647%	-6,321%
SUN-FR.024	108.1475	2.1580	107.382	-0,708%	106.036	-1,952%	104.690	-3,197%	103.450	-4,344%	102.210	-5,490%	100.876	-6,724%	-3,736%
SUN-FR.025	102.8856	3.1204	101.395	-1,449%	99.770	-3,028%	98.145	-4,608%	96.625	-6,085%	95.115	-7,553%	93.605	-9,020%	-5,280%
SUN-FR.026	106.8669	4.6818	104.480	-2,234%	102.027	-4,529%	99.591	-6,808%	97.172	-9,072%	94.974	-11,129%	92.699	-13,258%	-7,838%
SUN-FR.027	98.7737	5.2524	96.053	-2,754%	93.465	-5,375%	90.991	-7,879%	88.645	-10,254%	86.324	-12,604%	84.016	-14,941%	-8,968%
SUN-FR.028	101.0346	5.9748	97.950	-3,053%	94.980	-5,993%	92.145	-8,799%	89.450	-11,466%	86.790	-14,099%	84.270	-16,593%	-10,000%
SUN-FR.030	105.1374	5.3271	102.356	-2,645%	99.565	-5,300%	96.895	-7,640%	94.263	-10,343%	91.853	-12,635%	89.375	-14,992%	-8,959%
SUN-FR.031	104.1118	6.6307	100.588	-3,385%	97.229	-6,611%	94.036	-9,678%	91.014	-12,581%	88.153	-15,329%	85.358	-18,013%	-10,933%
SUN-FR.032	132.0785	5.8046	128.895	-2,410%	125.158	-5,240%	121.495	-8,013%	118.000	-10,659%	114.673	-13,178%	111.505	-15,577%	-9,180%
SUN-FR.033	113.1352	3.8730	111.456	-1,484%	109.272	-3,415%	107.106	-5,329%	105.050	-7,146%	103.006	-8,953%	100.975	-10,748%	-6,179%
SUN-FR.034	116.8227	6.6658	113.156	-3,139%	109.407	-6,348%	105.754	-9,475%	102.391	-12,354%	99.111	-15,161%	96.014	-17,812%	-10,715%
SUN-FR.035	118.5366	6.8790	114.705	-3,232%	110.745	-6,572%	107.000	-8,732%	103.452	-12,725%	100.101	-15,552%	96.847	-18,297%	-11,018%
SUN-FR.036	108.5156	6.3553	105.027	-3,215%	101.802	-6,187%	98.571	-9,164%	95.504	-11,981%	92.494	-14,764%	89.741	-17,301%	-10,437%
SUN-FR.037	111.6388	7.4923	107.382	-3,813%	103.354	-7,421%	99.564	-10,816%	96.018	-13,992%	92.592	-17,061%	89.492	-19,838%	-12,157%
SUN-FR.038	109.3983	6.0736	106.199	-2,924%	102.958	-5,887%	99.775	-8,797%	96.843	-11,477%	93.964	-14,108%	91.232	-16,606%	-9,966%
SUN-FR.039	108.1930	7.1070	104.374	-3,530%	100.642	-6,979%	97.121	-10,234%	93.800	-13,303%	90.673	-16,193%	87.741	-18,903%	-11,524%
SUN-FR.040	103.9250	7.5658	99.932	-3,842%	96.258	-7,377%	92.699	-10,802%	98.362	-5,353%	86.234	-17,023%	83.211	-19,932%	-10,722%
SUN-FR.041	101.3875	0.9095	101.123	-0,261%	100.690	-0,688%	100.158	-1,213%	99.726	-1,639%	99.298	-2,061%	98.766	-2,586%	-1,408%
SUN-FR.042	98.1656	7.9462	94.195	-4,045%	90.455	-7,855%	87.054	-11,319%	83.776	-14,658%	80.721	-17,771%	77.879	-20,666%	-12,719%
SUN-FR.043	98.5318	7.1661	94.902	-3,684%	91.478	-7,159%	88.240	-10,445%	85.185	-13,546%	82.307	-16,467%	79.600	-19,214%	-11,752%
SUN-FR.044	96.5842	7.5767	92.895	-3,820%	89.360	-7,480%	86.025	-10,933%	82.985	-14,080%	80.040	-17,129%	77.280	-19,987%	-12,238%
SUN-FR.045	91.9714	8.6295	88.004	-4,314%	84.320	-8,319%	80.846	-12,097%	77.658	-15,563%	74.745	-18,730%	71.993	-21,722%	-13,458%
SUN-FR.046	92.3200	7.4452	88.742	-3,876%	85.452	-7,439%	82.352	-10,797%	79.332	-14,068%	76.594	-17,034%	73.927	-19,923%	-12,190%
SUN-FR.047	94.6875	7.9535	90.825	-4,079%	87.245	-7,860%	83.905	-11,387%	80.790	-14,677%	77.890	-17,740%	75.100	-20,686%	-12,738%
SUN-FR.048	92.5267	6.3927	89.542	-3,330%	86.573	-6,536%	83.844	-9,482%	81.156	-12,384%	78.709	-15,026%	76.297	-17,630%	-10,731%

Tabel. 3 Perubahan harga obligasi, yield turun -0,50% s/d -3,00%, closing price dan YTM 28 Desember 2007

Jenis Obligasi	Kupon	Harga	YTM	Duration	Modified Duration	0.50%	Harga	-1.00%	Harga	-1.50%	Harga	-2.00%	Harga	-2.50%	Harga	-3.00%	Harga
SUN-FR.021	14.50%	115.5193	8.655	2.5718	2.3669	8.155	116.610	7.655	118.022	7.155	119.534	6.655	121.053	6.155	122.572	5.655	124.098
SUN-FR.022	12.00%	108.8900	9.140	3.3262	3.0476	8.640	111.170	8.140	112.978	7.640	114.798	7.140	116.624	6.640	118.556	6.140	120.494
SUN-FR.023	11.00%	107.1149	9.176	4.0163	3.6787	8.676	109.268	8.176	111.413	7.676	113.574	7.176	115.840	6.676	118.118	6.176	120.506
SUN-FR.024	12.00%	108.1475	8.633	2.6244	2.4158	8.133	110.086	7.633	111.544	7.133	112.902	6.633	114.366	6.133	115.830	5.633	117.300
SUN-FR.025	10.00%	102.8856	9.073	3.4035	3.1204	8.573	104.770	8.073	106.515	7.573	108.260	7.073	110.015	6.573	111.880	6.073	113.745
SUN-FR.026	11.00%	106.8669	9.593	5.1309	4.6818	9.093	109.756	8.593	112.475	8.093	115.321	7.593	118.283	7.093	121.279	6.593	124.391
SUN-FR.027	9.50%	98.7737	9.733	5.7636	5.2524	9.233	101.515	8.733	104.379	8.233	107.277	7.733	110.398	7.233	113.548	6.733	116.926
SUN-FR.028	10.00%	101.0346	9.829	6.5621	5.9748	9.329	104.320	8.829	107.625	8.329	111.170	7.829	114.870	7.329	118.715	6.829	122.715
SUN-FR.030	10.75%	105.1374	9.830	5.8508	5.3271	9.330	108.246	8.830	111.334	8.330	114.559	7.830	117.922	7.330	121.323	6.830	124.961
SUN-FR.031	11.00%	104.1118	10.409	7.3209	6.6307	9.909	107.837	9.409	111.832	8.909	115.910	8.409	120.282	7.909	124.841	7.409	129.605
SUN-FR.032	15.00%	132.0785	10.003	6.3852	5.8046	9.503	136.995	9.003	141.365	8.503	145.825	8.003	150.568	7.503	155.508	7.003	160.638
SUN-FR.033	12.50%	113.1352	9.252	4.2313	3.8730	8.752	116.053	8.252	118.481	7.752	120.919	7.252	123.475	6.752	126.044	6.252	128.725
SUN-FR.034	12.80%	116.8227	10.442	7.3618	6.6658	9.942	121.348	9.442	125.810	8.942	130.842	8.442	135.381	7.942	140.602	7.442	146.157
SUN-FR.035	12.90%	118.5356	10.392	7.5939	6.8790	9.892	123.269	9.392	127.884	8.892	132.835	8.392	138.028	7.892	143.569	7.392	149.471
SUN-FR.036	11.50%	108.5156	10.230	7.0054	6.3563	9.730	112.397	9.230	116.303	8.730	120.385	8.230	124.647	7.730	129.095	7.230	133.830
SUN-FR.037	12.00%	111.6388	10.557	8.2833	7.4923	10.057	116.324	9.557	121.256	9.057	126.474	8.557	132.096	8.057	138.034	7.557	144.400
SUN-FR.038	11.60%	109.3983	10.131	6.6889	6.0736	9.631	113.145	9.131	116.966	8.631	120.845	8.131	124.894	7.631	129.121	7.131	133.706
SUN-FR.039	11.75%	108.1930	10.658	7.8645	7.1070	10.158	112.473	9.658	116.864	9.158	121.584	8.658	126.545	8.158	131.758	7.658	137.330
SUN-FR.040	11.00%	103.9250	10.503	8.3604	7.5658	10.003	108.292	9.503	112.790	9.003	117.647	8.503	122.769	8.003	128.372	7.503	134.274
SUN-FR.041	9.25%	101.3875	7.543	0.9781	0.9095	7.043	102.083	6.543	102.615	6.043	103.048	5.543	103.580	5.043	104.012	4.543	104.545
SUN-FR.042	10.25%	98.1656	10.471	8.7782	7.9462	9.971	102.414	9.471	106.920	8.971	111.805	8.471	116.980	7.971	122.560	7.471	128.655
SUN-FR.043	10.25%	98.5318	10.448	7.9148	7.1661	9.948	102.317	9.448	106.324	8.948	110.637	8.448	115.159	7.948	120.003	7.448	125.071
SUN-FR.044	10.00%	96.5842	10.432	8.3671	7.5767	9.932	100.505	9.432	104.795	8.932	109.210	8.432	114.070	7.932	119.075	7.432	124.535
SUN-FR.045	9.75%	91.9714	10.645	9.5481	8.6295	10.145	96.272	9.645	100.997	9.145	106.123	8.645	111.777	8.145	117.891	7.645	124.604
SUN-FR.046	9.50%	92.3200	10.513	8.2279	7.4452	10.013	95.903	9.513	99.887	9.013	104.081	8.513	108.498	8.013	113.230	7.513	118.295
SUN-FR.047	10.00%	94.6875	10.643	8.8000	7.9535	10.143	98.820	9.643	103.160	9.143	107.875	8.643	112.885	8.143	118.395	7.643	124.220
SUN-FR.048	9.00%	92.6267	10.141	7.0410	6.3927	9.641	95.715	9.141	99.023	8.641	102.481	8.141	106.193	7.641	109.959	7.141	113.984

Tabel. 4 Persentase perubahan harga obligasi, yield turun -0,50% s/d -3,00%, closing price dan YTM 28 Desember 2007

Jenis Obligasi	Harga(Closing)	Modified Duration	-0.50%	% Perubahan	-1.00%	% Perubahan	-1.50%	% Perubahan	-2.00%	% Perubahan	-2.50%	% Perubahan	-3.00%	% Perubahan	Rata-rata
SUN-FR.021	115.5193	2.3669	116.610	0.944%	118.022	2.166%	119.534	3.475%	121.053	4.790%	122.572	6.105%	124.098	7.426%	4.151%
SUN-FR.022	108.8900	3.0476	111.170	2.094%	112.978	3.754%	114.798	5.426%	116.624	7.103%	118.556	8.877%	120.494	10.657%	6.318%
SUN-FR.023	107.1149	3.6787	109.268	2.010%	111.413	4.013%	113.574	6.030%	115.840	8.146%	118.118	10.272%	120.506	12.502%	7.162%
SUN-FR.024	108.1475	2.1580	110.086	1.792%	111.544	3.141%	112.902	4.396%	114.366	5.750%	115.830	7.104%	117.300	8.463%	5.108%
SUN-FR.025	102.8856	3.1204	104.770	1.832%	106.515	3.528%	108.260	5.224%	110.015	6.929%	111.880	8.742%	113.745	10.565%	6.135%
SUN-FR.026	106.8669	4.8818	109.756	2.703%	112.475	5.248%	115.321	7.911%	118.283	10.683%	121.279	13.486%	124.391	16.398%	9.405%
SUN-FR.027	98.7737	5.2524	101.515	2.775%	104.379	5.675%	107.277	8.609%	110.398	11.769%	113.548	14.958%	116.926	18.378%	10.361%
SUN-FR.028	101.0346	5.9748	104.320	3.252%	107.625	6.523%	111.170	10.032%	114.870	13.694%	118.715	17.499%	122.715	21.458%	12.076%
SUN-FR.030	105.1374	5.3271	108.246	2.957%	111.334	5.894%	114.559	8.961%	117.922	12.160%	121.323	15.395%	124.961	18.855%	10.704%
SUN-FR.031	104.1118	6.6307	107.837	3.578%	111.832	7.415%	115.910	11.332%	120.282	15.532%	124.841	19.911%	129.605	24.486%	13.709%
SUN-FR.032	132.0785	5.8046	136.995	3.722%	141.365	7.031%	145.825	10.408%	150.568	13.999%	155.508	17.739%	160.638	21.623%	12.420%
SUN-FR.033	113.1352	3.8730	116.053	2.579%	118.481	4.725%	120.919	6.880%	123.475	9.139%	126.044	11.410%	128.725	13.780%	8.086%
SUN-FR.034	116.8227	6.6658	121.348	3.874%	125.810	7.693%	130.842	12.000%	135.381	15.886%	140.602	20.355%	146.157	25.110%	14.153%
SUN-FR.035	118.5356	6.8790	123.269	3.993%	127.884	7.887%	132.835	12.063%	138.028	16.444%	143.569	21.119%	149.471	26.098%	14.601%
SUN-FR.036	108.5156	6.3553	112.397	3.577%	116.303	7.176%	120.385	10.938%	124.647	14.866%	129.095	18.964%	133.830	23.328%	13.141%
SUN-FR.037	111.6388	7.4923	116.324	4.197%	121.256	8.615%	126.474	13.289%	132.096	18.324%	138.034	23.643%	144.400	29.346%	16.236%
SUN-FR.038	109.3983	6.0736	113.145	3.425%	116.966	6.918%	120.845	10.463%	124.894	14.164%	129.121	18.028%	133.706	22.219%	12.536%
SUN-FR.039	108.1930	7.1070	112.473	3.956%	116.864	8.014%	121.584	12.377%	126.545	16.962%	131.758	21.781%	137.330	26.931%	15.003%
SUN-FR.040	103.9250	7.5658	108.292	4.202%	112.790	8.530%	117.847	13.204%	122.768	18.132%	128.372	23.524%	134.274	29.203%	16.132%
SUN-FR.041	101.3675	0.9095	102.083	0.686%	102.615	1.211%	103.048	1.638%	103.560	2.162%	104.012	2.589%	104.545	3.114%	1.900%
SUN-FR.042	98.1656	7.9462	102.414	4.328%	106.920	8.918%	111.805	13.894%	116.980	19.166%	122.560	24.850%	128.655	31.059%	17.036%
SUN-FR.043	98.5318	7.1661	102.317	3.842%	106.324	7.908%	110.637	12.286%	115.159	16.875%	120.003	21.791%	125.071	26.935%	14.939%
SUN-FR.044	96.5842	7.5767	100.505	4.059%	104.795	8.501%	109.210	13.072%	114.070	18.104%	119.075	23.286%	124.535	28.939%	15.994%
SUN-FR.045	91.9714	8.6295	96.272	4.676%	100.997	9.813%	106.123	15.387%	111.777	21.535%	117.891	28.182%	124.604	35.481%	19.179%
SUN-FR.046	92.3200	7.4452	95.903	3.881%	99.887	8.196%	104.081	12.739%	108.498	17.524%	113.230	22.649%	118.295	28.136%	15.521%
SUN-FR.047	94.6875	7.9535	98.820	4.364%	103.160	8.948%	107.875	13.927%	112.885	19.218%	118.395	25.038%	124.220	31.189%	17.114%
SUN-FR.048	92.6267	6.3927	95.715	3.334%	99.023	6.905%	102.481	10.639%	106.193	14.646%	109.959	18.712%	113.984	23.057%	12.882%

Tabel. 6 Perubahan harga estimasi dengan modified duration dan harga aktual per akhir bulan pengamatan (2008)

Jenis Obligasi	29-Feb-08			31-Mar-08			Naik (Turun) %				
	Aktual	YTM	Estimasi	Error	Aktual	Estimasi	Aktual	Estimasi			
SUN-FR.021	114.152	8.651	113.844	-0.270%	-1.1834%	-1.450%	111.248	111.248	0.211%	-3.901%	-3.696%
SUN-FR.022	109.425	8.832	109.655	0.210%	0.4914%	0.702%	106.056	106.056	0.368%	-2.961%	-2.603%
SUN-FR.023	106.965	9.161	106.765	-0.187%	-0.1399%	-0.327%	102.148	102.148	0.054%	-4.688%	-4.637%
SUN-FR.024	107.981	8.535	107.477	-0.467%	-0.1536%	-0.620%	104.957	104.957	-0.086%	-2.867%	-2.950%
SUN-FR.025	103.283	8.911	103.398	0.112%	0.3861%	0.498%	99.438	99.438	-0.031%	-3.320%	-3.351%
SUN-FR.026	106.524	9.638	106.377	-0.139%	-0.3207%	-0.459%	99.991	99.991	0.009%	-6.443%	-6.434%
SUN-FR.027	99.130	9.664	99.139	0.008%	0.3611%	0.369%	91.943	91.943	-0.583%	-6.370%	-6.916%
SUN-FR.028	99.955	10.003	99.982	0.027%	-1.0684%	-1.042%	91.832	91.832	-0.451%	-8.696%	-9.108%
SUN-FR.030	105.032	9.836	104.869	-0.155%	-0.1006%	-0.255%	98.844	98.844	0.015%	-6.000%	-5.986%
SUN-FR.031	102.099	10.689	102.062	-0.036%	-1.9335%	-1.969%	94.205	94.205	-0.129%	-9.399%	-9.516%
SUN-FR.032	131.327	10.067	128.634	-2.051%	-0.5690%	-2.608%	121.454	121.454	-0.527%	-7.557%	-8.044%
SUN-FR.033	112.704	9.280	112.471	-0.206%	-0.3814%	-0.587%	107.742	107.742	0.176%	-4.935%	-4.767%
SUN-FR.034	114.066	10.778	113.478	-0.515%	-2.3601%	-2.863%	105.293	105.293	0.136%	-9.992%	-9.870%
SUN-FR.035	115.053	10.803	114.425	-0.545%	-2.9384%	-3.468%	105.723	105.723	0.172%	-10.962%	-10.809%
SUN-FR.036	107.460	10.457	106.629	-0.774%	-0.9727%	-1.739%	98.659	98.659	-1.153%	-8.022%	-9.063%
SUN-FR.037	108.700	10.890	108.316	-0.353%	-2.6324%	-2.976%	96.974	96.974	-0.996%	-10.453%	-11.345%
SUN-FR.038	108.523	10.250	108.199	-0.298%	-0.8005%	-1.096%	99.399	99.399	0.018%	-9.157%	-9.141%
SUN-FR.039	106.356	10.889	106.119	-0.223%	-1.6978%	-1.917%	97.889	97.889	-0.022%	-9.504%	-9.524%
SUN-FR.040	101.840	10.763	101.793	-0.046%	-2.0063%	-2.051%	91.700	91.700	-0.415%	-11.396%	-11.763%
SUN-FR.041	100.783	8.041	101.100	0.314%	-0.5963%	-0.284%	100.580	100.580	0.221%	-1.015%	-0.796%
SUN-FR.042	94.610	10.921	94.668	0.062%	-3.6221%	-3.563%	84.664	84.664	-1.255%	-12.658%	-13.754%
SUN-FR.043	95.769	10.834	95.815	0.048%	-2.8041%	-2.757%	87.345	87.345	-0.793%	-10.645%	-11.354%
SUN-FR.044	93.414	10.865	93.446	0.034%	-3.2820%	-3.249%	84.339	84.339	-1.187%	-11.629%	-12.678%
SUN-FR.045	89.207	10.987	89.325	0.133%	-3.0063%	-2.877%	78.547	78.547	-2.178%	-12.694%	-14.596%
SUN-FR.046	90.144	10.827	90.120	-0.026%	-2.3569%	-2.383%	81.514	81.514	-1.486%	-10.374%	-11.705%
SUN-FR.047	92.107	10.960	92.365	0.280%	-2.7252%	-2.453%	82.176	82.176	-1.458%	-11.929%	-13.213%
SUN-FR.048	92.066	10.248	92.022	-0.048%	-0.6052%	-0.653%	82.919	82.919	-1.393%	-9.216%	-10.481%

Sumber data : Bloomberg, data diolah

Tabel. 7 Perubahan harga estimasi dengan modified duration dan harga aktual per akhir bulan pengamatan (2008)

Jenis Obligasi	30-Apr-08			30-May-08			Naik (Turun) %		Naik (Turun) %				
	Aktual	YTM	Estimasi	Error	Aktual	Estimasi	Error	Aktual	Estimasi				
SUN-FR.021	106.462	11.548	106.987	0.493%	-7.841%	-7.386%	0.493%	105.886	11.740	106.533	0.611%	-8.339%	-7.779%
SUN-FR.022	100.110	11.947	100.162	0.052%	-8.063%	-8.016%	0.052%	99.199	12.287	99.125	-0.074%	-8.900%	-8.967%
SUN-FR.023	95.586	12.273	95.317	-0.282%	-10.763%	-11.014%	-0.282%	95.228	12.405	94.831	-0.417%	-11.097%	-11.468%
SUN-FR.024	100.497	11.752	100.535	0.038%	-7.074%	-7.039%	0.038%	100.624	11.674	100.704	0.079%	-6.957%	-6.883%
SUN-FR.025	94.525	11.981	93.818	-0.748%	-8.126%	-8.813%	-0.748%	93.558	12.387	92.552	-1.075%	-9.066%	-10.044%
SUN-FR.026	93.113	12.588	92.565	-0.588%	-12.870%	-13.383%	-0.588%	93.226	12.570	92.650	-0.618%	-12.764%	-13.304%
SUN-FR.027	85.410	12.667	83.366	-2.393%	-13.530%	-15.599%	-2.393%	85.905	12.576	83.844	-2.400%	-13.028%	-15.115%
SUN-FR.028	85.232	12.768	83.462	-2.077%	-15.841%	-17.393%	-2.077%	85.755	12.674	84.023	-2.019%	-15.123%	-16.837%
SUN-FR.030	90.047	12.766	89.261	-0.873%	-14.353%	-15.101%	-0.873%	90.689	12.637	89.948	-0.817%	-13.743%	-14.447%
SUN-FR.031	87.569	13.038	86.487	-1.236%	-15.889%	-16.929%	-1.236%	88.946	12.796	88.091	-0.961%	-14.567%	-15.388%
SUN-FR.032	111.613	12.910	112.132	0.465%	-15.495%	-15.102%	0.465%	112.622	12.738	113.130	0.451%	-14.731%	-14.346%
SUN-FR.033	100.453	12.363	100.531	0.078%	-11.210%	-11.141%	0.078%	100.117	12.454	100.178	0.061%	-11.506%	-11.453%
SUN-FR.034	98.150	13.093	98.047	-0.105%	-15.983%	-16.072%	-0.105%	100.112	12.780	100.133	0.021%	-14.304%	-14.286%
SUN-FR.035	98.480	13.134	98.390	-0.091%	-16.920%	-16.995%	-0.091%	100.001	12.898	100.014	0.012%	-15.636%	-15.626%
SUN-FR.036	91.468	12.948	90.798	-0.733%	-15.709%	-16.328%	-0.733%	92.364	12.789	91.808	-0.602%	-14.884%	-15.396%
SUN-FR.037	91.414	13.251	90.627	-0.860%	-18.117%	-18.821%	-0.860%	93.305	12.958	92.822	-0.518%	-16.422%	-16.855%
SUN-FR.038	93.316	12.778	92.845	-0.504%	-14.701%	-15.131%	-0.504%	93.582	12.733	93.119	-0.485%	-14.457%	-14.881%
SUN-FR.039	91.080	13.108	90.349	-0.803%	-15.817%	-16.493%	-0.803%	92.295	12.913	91.735	-0.607%	-14.694%	-15.212%
SUN-FR.040	84.900	13.235	83.090	-2.132%	-18.306%	-20.048%	-2.132%	86.456	12.977	85.042	-1.635%	-16.809%	-18.169%
SUN-FR.041	100.208	8.827	100.385	0.176%	-1.163%	-0.989%	0.176%	99.732	9.827	99.475	-0.258%	-1.633%	-1.886%
SUN-FR.042	79.748	13.163	76.853	-3.631%	-18.762%	-21.711%	-3.631%	81.070	12.941	78.617	-3.026%	-17.415%	-19.914%
SUN-FR.043	81.781	13.103	79.555	-2.722%	-17.000%	-19.259%	-2.722%	83.149	12.864	81.268	-2.262%	-15.612%	-17.521%
SUN-FR.044	78.821	13.218	75.618	-3.819%	-18.599%	-21.708%	-3.819%	80.148	12.948	77.664	-3.100%	-17.017%	-19.589%
SUN-FR.045	73.205	13.433	68.218	-6.813%	-20.405%	-25.827%	-6.813%	75.820	12.969	72.222	-4.746%	-17.561%	-21.474%
SUN-FR.046	76.460	13.104	73.167	-4.306%	-17.180%	-20.746%	-4.306%	78.314	12.769	75.662	-3.387%	-15.171%	-18.044%
SUN-FR.047	77.831	13.168	74.803	-3.890%	-17.803%	-21.000%	-3.890%	79.016	12.965	76.418	-3.288%	-16.551%	-19.295%
SUN-FR.048	78.432	12.813	75.625	-3.579%	-15.325%	-18.355%	-3.579%	78.749	12.762	75.951	-3.554%	-14.982%	-18.003%

Sumber data : Bloomberg, data diolah

Tabel. 8 Perubahan harga estimasi dengan modified duration dan harga aktual per akhir bulan pengamatan (2008)

Jenis Obligasi	30-Jun-08			Naik (Turun) %		
	Aktual	YTM	Estimasi	Error	Aktual	Estimasi
SUN-FR.021	104.404	12.356	105.075	0.642%	-9.622%	-9.041%
SUN-FR.022	97.995	12.764	97.672	-0.330%	-10.006%	-10.302%
SUN-FR.023	93.420	12.988	92.687	-0.785%	-12.785%	-13.470%
SUN-FR.024	99.276	12.350	99.245	-0.031%	-8.203%	-8.232%
SUN-FR.025	92.703	12.773	91.347	-1.463%	-9.897%	-11.215%
SUN-FR.026	90.746	13.202	89.691	-1.162%	-15.085%	-16.073%
SUN-FR.027	83.289	13.249	80.309	-3.578%	-15.677%	-18.694%
SUN-FR.028	82.964	13.288	80.355	-3.168%	-17.866%	-20.468%
SUN-FR.030	87.961	13.253	86.666	-1.472%	-16.337%	-17.569%
SUN-FR.031	85.531	13.423	83.934	-1.667%	-17.847%	-19.381%
SUN-FR.032	109.166	13.315	109.781	0.563%	-17.348%	-16.882%
SUN-FR.033	98.156	13.023	97.974	-0.185%	-13.240%	-13.401%
SUN-FR.034	95.665	13.515	95.234	-0.451%	-18.111%	-18.480%
SUN-FR.035	96.363	13.482	95.996	-0.380%	-18.706%	-19.015%
SUN-FR.036	89.363	13.348	88.255	-1.240%	-17.649%	-18.670%
SUN-FR.037	88.230	13.771	86.731	-1.699%	-20.968%	-22.311%
SUN-FR.038	90.467	13.337	89.450	-1.124%	-17.305%	-18.234%
SUN-FR.039	87.917	13.653	86.475	-1.640%	-18.741%	-20.073%
SUN-FR.040	82.398	13.676	79.754	-3.209%	-20.714%	-23.258%
SUN-FR.041	99.720	9.917	99.393	-0.327%	-1.645%	-1.967%
SUN-FR.042	76.497	13.762	72.093	-5.757%	-22.073%	-26.560%
SUN-FR.043	79.432	13.563	76.259	-3.994%	-19.385%	-22.605%
SUN-FR.044	76.193	13.684	72.087	-5.388%	-21.113%	-25.363%
SUN-FR.045	70.836	13.879	64.369	-9.129%	-22.981%	-30.012%
SUN-FR.046	73.911	13.620	69.326	-6.203%	-19.941%	-24.907%
SUN-FR.047	74.485	13.792	69.840	-6.235%	-21.337%	-26.241%
SUN-FR.048	76.166	13.335	72.288	-5.092%	-17.771%	-21.958%

Sumber data : Bloomberg, data diolah

LAMPIRAN : 3 Tahapan Analisis Sensitivitas – VAR

Periode Juni 2008 FR0021 & FR0022

Govt Bond FR0021							Govt Bond FR0022						
Date	Maturity	Coupon	YTM	Yield Change	Price	% Price	Date	Maturity	Coupon	YTM	Yield Change	Price	%
07/07/08	15-Dec-10	14.500	12.2720	0.0016	104.5448	-0.0004	07/07/08	15-Sep-11	12.000	12.6040	-0.0025	98.4120	0.0008
07/04/08	15-Dec-10	14.500	12.2520	-0.0033	104.5918	0.0007	07/04/08	15-Sep-11	12.000	12.6360	-0.0039	98.3294	0.0013
07/03/08	15-Dec-10	14.500	12.2920	0.0082	104.5139	-0.0022	07/03/08	15-Sep-11	12.000	12.6850	0.0021	98.2030	-0.0007
07/02/08	15-Dec-10	14.500	12.1920	-0.0097	104.7412	0.0024	07/02/08	15-Sep-11	12.000	12.6580	-0.0081	98.2690	0.0027
07/01/08	15-Dec-10	14.500	12.3110	-0.0036	104.4937	0.0009	07/01/08	15-Sep-11	12.000	12.7610	-0.0002	98.0053	-0.0001
06/30/08	15-Dec-10	14.500	12.3560	-0.0028	104.4042	0.0007	06/30/08	15-Sep-11	12.000	12.7640	0.0031	97.9950	-0.0010
06/27/08	15-Dec-10	14.500	12.3910	-0.0027	104.3352	0.0007	06/27/08	15-Sep-11	12.000	12.7250	0.0000	98.0926	0.0000
06/26/08	15-Dec-10	14.500	12.4250	0.0003	104.2967	-0.0002	06/26/08	15-Sep-11	12.000	12.7250	-0.0005	98.0922	0.0002
06/25/08	15-Dec-10	14.500	12.4210	-0.0031	104.2910	0.0007	06/25/08	15-Sep-11	12.000	12.7320	-0.0027	98.0689	0.0009
06/24/08	15-Dec-10	14.500	12.4600	0.0012	104.2140	-0.0004	06/24/08	15-Sep-11	12.000	12.7670	0.0042	97.9787	-0.0014
06/23/08	15-Dec-10	14.500	12.4450	-0.0044	104.2505	0.0011	06/23/08	15-Sep-11	12.000	12.7140	-0.0016	98.1141	0.0006
06/20/08	15-Dec-10	14.500	12.5000	-0.0009	104.1377	0.0002	06/20/08	15-Sep-11	12.000	12.7340	-0.0032	98.0599	0.0011
06/19/08	15-Dec-10	14.500	12.5110	-0.0068	104.1202	0.0016	06/19/08	15-Sep-11	12.000	12.7750	0.0322	97.9554	-0.0103
06/18/08	15-Dec-10	14.500	12.5970	-0.0084	103.9512	0.0022	06/18/08	15-Sep-11	12.000	12.3760	-0.0477	98.9772	0.0163
06/17/08	15-Dec-10	14.500	12.7040	-0.0021	103.7276	0.0005	06/17/08	15-Sep-11	12.000	12.9960	-0.0031	97.3858	0.0011
06/16/08	15-Dec-10	14.500	12.7310	0.0282	103.6746	-0.0067	06/16/08	15-Sep-11	12.000	13.0360	-0.0024	97.2823	0.0008
06/13/08	15-Dec-10	14.500	12.4060	0.0051	104.3750	-0.0014	06/13/08	15-Sep-11	12.000	13.0670	-0.0002	97.2033	0.0001
06/12/08	15-Dec-10	14.500	12.3430	-0.0095	104.5167	0.0023	06/12/08	15-Sep-11	12.000	13.0690	0.0043	97.1948	-0.0014
06/11/08	15-Dec-10	14.500	12.4610	0.0108	104.2740	-0.0028	06/11/08	15-Sep-11	12.000	13.0130	0.0048	97.3312	-0.0015
06/10/08	15-Dec-10	14.500	12.3280	0.0235	104.5832	-0.0059	06/10/08	15-Sep-11	12.000	12.9510	0.0016	97.4898	-0.0005
06/09/08	15-Dec-10	14.500	12.0450	0.0128	105.1828	-0.0032	06/09/08	15-Sep-11	12.000	12.9300	0.0076	97.5406	-0.0025
06/06/08	15-Dec-10	14.500	11.8930	0.0043	105.5190	-0.0011	06/06/08	15-Sep-11	12.000	12.8330	0.0251	97.7875	-0.0082
06/05/08	15-Dec-10	14.500	11.8420	0.0028	105.6350	-0.0008	06/05/08	15-Sep-11	12.000	12.5190	0.0090	98.5984	-0.0029
06/04/08	15-Dec-10	14.500	11.8090	0.0009	105.7200	-0.0003	06/04/08	15-Sep-11	12.000	12.4070	0.0042	98.8873	-0.0014
06/03/08	15-Dec-10	14.500	11.7980	0.0037	105.7488	-0.0010	06/03/08	15-Sep-11	12.000	12.3550	0.0032	99.0230	-0.0010
06/02/08	15-Dec-10	14.500	11.7550	0.0013	105.8500	-0.0003	06/02/08	15-Sep-11	12.000	12.3160	0.0024	99.1228	-0.0008
05/30/08	15-Dec-10	14.500	11.7400	0.0077	105.8862	-0.0019	05/30/08	15-Sep-11	12.000	12.2870	0.0030	99.1992	-0.0010
05/29/08	15-Dec-10	14.500	11.6500	-0.0164	106.0820	0.0040	05/29/08	15-Sep-11	12.000	12.2500	-0.0024	99.2954	0.0008
05/28/08	15-Dec-10	14.500	11.8440	0.0278	105.6740	-0.0068	05/28/08	15-Sep-11	12.000	12.2790	-0.0153	99.2188	0.0051
05/27/08	15-Dec-10	14.500	11.5240	-0.0039	106.3925	0.0009	05/27/08	15-Sep-11	12.000	12.4700	0.0173	98.7170	-0.0056
05/26/08	15-Dec-10	14.500	11.5690	0.0040	106.2962	-0.0010	05/26/08	15-Sep-11	12.000	12.2580	0.0195	99.2747	-0.0062
05/23/08	15-Dec-10	14.500	11.5230	0.0063	106.4041	-0.0016	05/23/08	15-Sep-11	12.000	12.0240	0.0120	99.8933	-0.0038
05/22/08	15-Dec-10	14.500	11.4510	0.0033	106.5724	-0.0010	05/22/08	15-Sep-11	12.000	11.8810	0.0044	100.2775	-0.0014
05/21/08	15-Dec-10	14.500	11.4130	-0.0064	106.6738	0.0015	05/21/08	15-Sep-11	12.000	11.8290	-0.0018	100.4175	0.0006
05/19/08	15-Dec-10	14.500	11.4860	0.0016	106.5149	-0.0004	05/19/08	15-Sep-11	12.000	11.8500	-0.0023	100.3616	0.0007
05/18/08	15-Dec-10	14.500	11.4680	-0.0026	106.5594	0.0005	05/18/08	15-Sep-11	12.000	11.8770	-0.0078	100.2899	0.0025
05/15/08	15-Dec-10	14.500	11.4980	-0.0049	106.5022	0.0011	05/15/08	15-Sep-11	12.000	11.9700	-0.0015	100.0408	0.0005
05/14/08	15-Dec-10	14.500	11.5550	-0.0007	106.3890	0.0001	05/14/08	15-Sep-11	12.000	11.9880	0.0006	99.9934	-0.0002
05/13/08	15-Dec-10	14.500	11.5630	-0.0003	106.3753	0.0000	05/13/08	15-Sep-11	12.000	11.9810	-0.0051	100.0131	0.0016
05/12/08	15-Dec-10	14.500	11.5660	0.0008	106.3740	-0.0003	05/12/08	15-Sep-11	12.000	12.0420	-0.0013	99.8490	0.0004
05/09/08	15-Dec-10	14.500	11.5580	-0.0043	106.4008	0.0010	05/09/08	15-Sep-11	12.000	12.0580	-0.0055	99.8069	0.0018
05/08/08	15-Dec-10	14.500	11.8060	-0.0039	106.2928	0.0008	05/08/08	15-Sep-11	12.000	12.1250	0.0086	99.6273	-0.0028
05/07/08	15-Dec-10	14.500	11.6520	-0.0016	106.2030	0.0004	05/07/08	15-Sep-11	12.000	12.0220	-0.0027	99.9049	0.0009
05/06/08	15-Dec-10	14.500	11.6710	0.0017	106.1654	-0.0005	05/06/08	15-Sep-11	12.000	12.0540	-0.0015	99.8188	0.0005
05/05/08	15-Dec-10	14.500	11.6510	0.0000	106.2145	-0.0001	05/05/08	15-Sep-11	12.000	12.0720	0.0053	99.7698	-0.0017
05/02/08	15-Dec-10	14.500	11.6510	0.0089	106.2203	-0.0023	05/02/08	15-Sep-11	12.000	12.0080	0.0051	99.9418	-0.0017
04/30/08	15-Dec-10	14.500	11.5480	0.0024	106.4619	-0.0008	04/30/08	15-Sep-11	12.000	11.9470	-0.0020	100.1098	0.0007
04/29/08	15-Dec-10	14.500	11.5200	-0.0007	106.5419	0.0001	04/29/08	15-Sep-11	12.000	11.9710	0.0003	100.0441	-0.0001
04/28/08	15-Dec-10	14.500	11.5280	0.0018	106.5347	-0.0005	04/28/08	15-Sep-11	12.000	11.9670	0.0072	100.0576	-0.0023
04/25/08	15-Dec-10	14.500	11.5070	0.0916	106.5872	-0.0209	04/25/08	15-Sep-11	12.000	11.8810	-0.0172	100.2907	0.0057
04/24/08	15-Dec-10	14.500	10.5410	-0.0943	108.8600	0.0240	04/24/08	15-Sep-11	12.000	12.0890	0.0172	99.7270	-0.0055
04/23/08	15-Dec-10	14.500	11.8380	0.0899	106.3067	-0.0208	04/23/08	15-Sep-11	12.000	11.8850	0.0159	100.2821	-0.0051
04/22/08	15-Dec-10	14.500	10.6780	-0.0007	108.5640	0.0001	04/22/08	15-Sep-11	12.000	11.6990	0.0487	100.7948	-0.0148
04/21/08	15-Dec-10	14.500	10.6860	0.0051	108.5517	-0.0012	04/21/08	15-Sep-11	12.000	11.1560	0.0228	102.3046	-0.0068
04/18/08	15-Dec-10	14.500	10.6320	0.0064	108.6868	-0.0016	04/18/08	15-Sep-11	12.000	10.9070	0.0114	103.0085	-0.0034
04/17/08	15-Dec-10	14.500	10.5640	0.0122	108.8581	-0.0030	04/17/08	15-Sep-11	12.000	10.7840	0.0043	103.3608	-0.0014
04/16/08	15-Dec-10	14.500	10.4370	0.0012	109.1863	-0.0003	04/16/08	15-Sep-11	12.000	10.7380	-0.0030	103.5016	0.0009
04/15/08	15-Dec-10	14.500	10.4250	0.0082	109.2210	-0.0019	04/15/08	15-Sep-11	12.000	10.7700	0.0134	103.4125	-0.0039
04/14/08	15-Dec-10	14.500	10.3400	0.0177	109.4343	-0.0041	04/14/08	15-Sep-11	12.000	10.6280	0.0129	103.8204	-0.0038
04/11/08	15-Dec-10	14.500	10.1600	-0.0289	109.8800	0.0062	04/11/08	15-Sep-11	12.000	10.4930	-0.0323	104.2143	0.0097
04/10/08	15-Dec-10	14.500	10.4410	-0.0097	109.2063	0.0020	04/10/08	15-Sep-11	12.000	10.8430	-0.0079	103.2125	0.0023
04/09/08	15-Dec-10	14.500	10.5430	-0.0512	108.9834	0.0128	04/09/08	15-Sep-11	12.000	10.9290	-0.0264	102.9746	0.0082
04/08/08	15-Dec-10	14.500	11.1120	0.0489	107.6260	-0.0115	04/08/08	15-Sep-11	12.000	11.2250	0.0095	102.1370	-0.0029
04/07/08	15-Dec-10	14.500	10.5940	0.0060	108.8750	-0.0015	04/07/08	15-Sep-11	12.000	11.1190	0.0120	102.4380	-0.0037
04/04/08	15-Dec-10	14.500	10.5310	-0.0088	109.0363	0.0020	04/04/08	15-Sep-11	12.000	10.9870	0.0080	102.8163	-0.0024
04/03/08	15-Dec-10	14.500	10.6250	0.0186	108.8175	-0.0045	04/03/08	15-Sep-11	12.000	10.9000	0.0138	103.0663	-0.0042
04/02/08	15-Dec-10	14.500	10.4310	0.0303	109.3100	-0.0069	04/02/08	15-Sep-11	12.000	10.7520	0.0471	103.5000	-0.0134
04/01/08	15-Dec-10	14.500	10.1240	0.0386	110.0730	-0.0085	04/01/08	15-Sep-11	12.000	10.2680	0.0255	104.9100	-0.0072
03/31/08	15-Dec-10	14.500	9.7480	0.0157	111.0134	-0.0035	03/31/08	15-Sep-11	12.000	10.0130	0.0228	105.6663	-0.0063
03/28/08	15-Dec-10	14.500	9.5970	0.0189	111.4020	-0.0041	03/28/08	15-Sep-11	12.000	9.7900	0.0032	106.3357	-0.0009

03/27/08	15-Dec-10	14.500	9.4190	0.0189	111.8577	-0.0042	03/27/08	15-Sep-11	12.000	9.7590	0.0267	106.4323	-0.0073
03/26/08	15-Dec-10	14.500	9.2440	0.0048	112.3345	-0.0011	03/26/08	15-Sep-11	12.000	9.5050	0.0045	107.2111	-0.0013
03/25/08	15-Dec-10	14.500	9.2000	0.0112	112.4566	-0.0024	03/25/08	15-Sep-11	12.000	9.4620	0.0015	107.3485	-0.0004
03/24/08	15-Dec-10	14.500	9.0980	0.0018	112.7283	-0.0005	03/24/08	15-Sep-11	12.000	9.4480	0.0023	107.3964	-0.0007
03/19/08	15-Dec-10	14.500	9.0820	0.0427	112.7811	-0.0085	03/19/08	15-Sep-11	12.000	9.4260	-0.0158	107.4696	0.0042
03/18/08	15-Dec-10	14.500	8.7100	-0.0022	113.7500	-0.0001	03/18/08	15-Sep-11	12.000	9.5770	0.0072	107.0157	-0.0022
03/17/08	15-Dec-10	14.500	8.7290	0.0008	113.7625	-0.0003	03/17/08	15-Sep-11	12.000	9.5090	0.0119	107.2482	-0.0033
03/14/08	15-Dec-10	14.500	8.7220	-0.0018	113.7938	0.0003	03/14/08	15-Sep-11	12.000	9.3970	0.0267	107.5982	-0.0070
03/13/08	15-Dec-10	14.500	8.7380	0.0026	113.7642	-0.0008	03/13/08	15-Sep-11	12.000	9.1530	0.0026	108.3532	-0.0008
03/12/08	15-Dec-10	14.500	8.7150	0.0039	113.8582	-0.0009	03/12/08	15-Sep-11	12.000	9.1290	0.0111	108.4452	-0.0029
03/11/08	15-Dec-10	14.500	8.6810	-0.0020	113.9600	0.0003	03/11/08	15-Sep-11	12.000	9.0290	0.0064	108.7588	-0.0017
03/10/08	15-Dec-10	14.500	8.6980	0.0103	113.9298	-0.0021	03/10/08	15-Sep-11	12.000	8.9720	0.0106	108.9431	-0.0027
03/07/08	15-Dec-10	14.500	8.6090	-0.0053	114.1745	0.0010	03/07/08	15-Sep-11	12.000	8.8780	-0.0040	109.2405	0.0010
03/06/08	15-Dec-10	14.500	8.6550	0.0055	114.0549	-0.0012	03/06/08	15-Sep-11	12.000	8.9140	0.0079	109.1270	-0.0021
03/05/08	15-Dec-10	14.500	8.6080	-0.0046	114.1886	0.0005	03/05/08	15-Sep-11	12.000	8.8440	-0.0020	109.3545	0.0003
03/04/08	15-Dec-10	14.500	8.6480	0.0015	114.1356	-0.0004	03/04/08	15-Sep-11	12.000	8.8620	0.0025	109.3193	-0.0007
03/03/08	15-Dec-10	14.500	8.6350	-0.0018	114.1810	0.0003	03/03/08	15-Sep-11	12.000	8.8400	0.0009	109.3936	-0.0003
02/29/08	15-Dec-10	14.500	8.6510	-0.0017	114.1523	0.0002	02/29/08	15-Sep-11	12.000	8.8320	-0.0035	109.4251	0.0008
02/28/08	15-Dec-10	14.500	8.6660	0.0158	114.1255	-0.0035	02/28/08	15-Sep-11	12.000	8.8830	0.0014	109.3335	-0.0005
02/27/08	15-Dec-10	14.500	8.5310	0.0088	114.5215	-0.0018	02/27/08	15-Sep-11	12.000	8.8510	0.0037	109.3865	-0.0010
02/28/08	15-Dec-10	14.500	8.4570	-0.0061	114.7312	0.0011	02/26/08	15-Sep-11	12.000	8.8180	-0.0032	109.4967	0.0007
02/25/08	15-Dec-10	14.500	8.5090	0.0321	114.6056	-0.0063	02/25/08	15-Sep-11	12.000	8.8460	0.0036	109.4156	-0.0010
02/22/08	15-Dec-10	14.500	8.2440	-0.0045	115.3288	0.0007	02/22/08	15-Sep-11	12.000	8.8140	-0.0011	109.5209	0.0002
02/21/08	15-Dec-10	14.500	8.2810	0.0058	115.2437	-0.0015	02/21/08	15-Sep-11	12.000	8.8240	0.0049	109.4958	-0.0014
02/20/08	15-Dec-10	14.500	8.2330	0.0004	115.4153	-0.0002	02/20/08	15-Sep-11	12.000	8.7810	0.0054	109.6489	-0.0014
02/19/08	15-Dec-10	14.500	8.2300	-0.0005	115.4356	0.0000	02/19/08	15-Sep-11	12.000	8.7340	0.0029	109.8055	-0.0008
02/18/08	15-Dec-10	14.500	8.2340	-0.0068	115.4390	0.0012	02/18/08	15-Sep-11	12.000	8.7090	-0.0016	109.8900	0.0003
02/15/08	15-Dec-10	14.500	8.2880	-0.0005	115.3021	0.0000	02/15/08	15-Sep-11	12.000	8.7230	-0.0008	109.8520	0.0001
02/14/08	15-Dec-10	14.500	8.2930	0.0055	115.3043	-0.0014	02/14/08	15-Sep-11	12.000	8.7300	0.0003	109.8365	-0.0002
02/13/08	15-Dec-10	14.500	8.2480	0.0044	115.4670	-0.0010	02/13/08	15-Sep-11	12.000	8.7270	0.0009	109.8617	-0.0003
02/12/08	15-Dec-10	14.500	8.2120	0.0053	115.5790	-0.0011	02/12/08	15-Sep-11	12.000	8.7190	0.0050	109.8945	-0.0013
02/11/08	15-Dec-10	14.500	8.1690	0.0034	115.7120	-0.0008	02/11/08	15-Sep-11	12.000	8.6760	-0.0006	110.0381	0.0001
02/08/08	15-Dec-10	14.500	8.1410	-0.0077	115.8010	0.0014	02/08/08	15-Sep-11	12.000	8.6810	0.0000	110.0288	-0.0001
02/06/08	15-Dec-10	14.500	8.2040	0.0032	115.6420	-0.0010	02/06/08	15-Sep-11	12.000	8.6810	0.0012	110.0359	-0.0005
02/05/08	15-Dec-10	14.500	8.1780	-0.0009	115.7583	-0.0001	02/05/08	15-Sep-11	12.000	8.6710	0.0000	110.0859	-0.0001
02/04/08	15-Dec-10	14.500	8.1850	0.0063	115.7825	-0.0014	02/04/08	15-Sep-11	12.000	8.6710	0.0001	110.0981	-0.0001
02/01/08	15-Dec-10	14.500	8.1340	0.0002	115.9195	-0.0001	02/01/08	15-Sep-11	12.000	8.6700	-0.0012	110.1070	0.0002
01/31/08	15-Dec-10	14.500	8.1320	0.0042	115.9367	-0.0012	01/31/08	15-Sep-11	12.000	8.6800	0.0045	110.0799	-0.0013
01/30/08	15-Dec-10	14.500	8.0980	-0.0111	116.0738	0.0020	01/30/08	15-Sep-11	12.000	8.6410	0.0009	110.2260	-0.0003
01/29/08	15-Dec-10	14.500	8.1890	-0.0001	115.8369	-0.0001	01/29/08	15-Sep-11	12.000	8.6330	-0.0010	110.2603	0.0002
01/28/08	15-Dec-10	14.500	8.1900	0.0066	115.8478	-0.0014	01/28/08	15-Sep-11	12.000	8.6420	-0.0001	110.2381	0.0000
01/25/08	15-Dec-10	14.500	8.1360	-0.0131	116.0098	0.0025	01/25/08	15-Sep-11	12.000	8.6430	-0.0013	110.2380	0.0003
01/24/08	15-Dec-10	14.500	8.2440	0.0102	115.7238	-0.0023	01/24/08	15-Sep-11	12.000	8.6540	-0.0025	110.2094	0.0005
01/23/08	15-Dec-10	14.500	8.1610	-0.0143	115.9980	0.0027	01/23/08	15-Sep-11	12.000	8.6760	-0.0008	110.1570	0.0001
01/22/08	15-Dec-10	14.500	8.2790	-0.0028	115.6810	0.0004	01/22/08	15-Sep-11	12.000	8.6830	0.0038	110.1415	-0.0010
01/21/08	15-Dec-10	14.500	8.3030	-0.0065	115.8300	0.0012	01/21/08	15-Sep-11	12.000	8.6500	-0.0083	110.2524	0.0021
01/18/08	15-Dec-10	14.500	8.3570	-0.0075	115.4938	0.0014	01/18/08	15-Sep-11	12.000	8.7220	0.0017	110.0258	-0.0005
01/17/08	15-Dec-10	14.500	8.4200	-0.0006	115.3317	-0.0002	01/17/08	15-Sep-11	12.000	8.7070	0.0036	110.0798	-0.0011
01/16/08	15-Dec-10	14.500	8.4250	0.0001	115.3590	-0.0001	01/16/08	15-Sep-11	12.000	8.6760	0.0015	110.2018	-0.0004
01/15/08	15-Dec-10	14.500	8.4240	0.0081	115.3740	-0.0020	01/15/08	15-Sep-11	12.000	8.6630	-0.0023	110.2507	0.0006
01/14/08	15-Dec-10	14.500	8.3480	-0.0054	115.8000	0.0010	01/14/08	15-Sep-11	12.000	8.6830	-0.0018	110.1889	0.0004
01/11/08	15-Dec-10	14.500	8.3930	0.0102	115.4858	-0.0022	01/11/08	15-Sep-11	12.000	8.6990	-0.0050	110.1430	0.0012
01/09/08	15-Dec-10	14.500	8.3080	-0.0067	115.7390	0.0010	01/09/08	15-Sep-11	12.000	8.7430	-0.0194	110.0065	0.0050
01/08/08	15-Dec-10	14.500	8.3840	0.0087	115.6220	-0.0020	01/08/08	15-Sep-11	12.000	8.9160	-0.0034	109.4600	0.0008
01/07/08	15-Dec-10	14.500	8.2920	-0.0090	115.8496	0.0017	01/07/08	15-Sep-11	12.000	8.9480	0.0006	109.3730	-0.0002
01/04/08	15-Dec-10	14.500	8.3670	-0.0010	115.8537	0.0001	01/04/08	15-Sep-11	12.000	8.9410	-0.0017	109.3950	0.0004
01/03/08	15-Dec-10	14.500	8.3750	-0.0146	115.8434	0.0026	01/03/08	15-Sep-11	12.000	8.9560	-0.0063	109.3527	0.0015
01/02/08	15-Dec-10	14.500	8.4990	0.0000	115.3380	0.0000	01/02/08	15-Sep-11	12.000	9.0130	0.0000	109.1838	0.0000

Yield Change =	0.389302	111.1657	-0.0970	Yield Change =	0.344612	105.1218	-0.1030
Yield Change =	0.389300			Yield Change =	0.344612		
Probabilita Adverse Yield Move =	0.996107			Probabilita Adverse Yield Move =	0.996554		
Standar Deviasi =	0.018435			Standar Deviasi =	0.011816		
Adverse Daily Yield Move =	0.049059			Adverse Daily Yield Move =	0.031927		
Market Value Position =	1,000,000			Market Value Position =	1,000,000		
Modified Duration,28/12/2007 =	2.36690			Modified Duration,28/12/2007 =	3.04760		
Modified Duration plus Convexity =	0.0880	2.4549		Modified Duration plus Convexity =	0.1100	3.1576	
Daily Price Volatility =	-0.1161187	-0.1204339		Daily Price Volatility =	-0.0973002	-0.1008122	
Daily Earning at Risk (DEAR) =	(1,161.17)	(1,204.34)		Daily Earning at Risk (DEAR) =	(973.00)	(1,008.12)	
VAR untuk N hari (2 hari) =	(1,642.14)	(1,703.19)		VAR untuk N hari (2 hari) =	(1,376.03)	(1,425.70)	
VAR untuk N hari (7 hari) =	(3,072.16)	(3,186.38)		VAR untuk N hari (7 hari) =	(2,574.32)	(2,667.24)	
VAR untuk 1 bulan (30 hari) =	(6,359.97)	(6,596.43)		VAR untuk 1 bulan (30 hari) =	(5,329.35)	(5,521.71)	
VAR untuk 2 bulan (60 hari) =	(8,994.36)	(9,328.77)		VAR untuk 2 bulan (60 hari) =	(7,536.84)	(7,808.88)	
VAR untuk 3 bulan (90 hari) =	(11,015.80)	(11,425.36)		VAR untuk 3 bulan (90 hari) =	(9,230.71)	(9,563.88)	
VAR untuk 4 bulan (120 hari) =	(12,719.95)	(13,182.87)		VAR untuk 4 bulan (120 hari) =	(10,658.70)	(11,043.42)	
VAR untuk 5 bulan (150 hari) =	(14,221.34)	(14,750.08)		VAR untuk 5 bulan (150 hari) =	(11,916.79)	(12,346.92)	
VAR untuk 6 bulan (180 hari) =	(15,578.69)	(16,157.90)		VAR untuk 6 bulan (180 hari) =	(13,054.19)	(13,525.37)	
VAR untuk 12 bulan (360 hari) =	(22,031.60)	(22,850.72)		VAR untuk 12 bulan (360 hari) =	(18,461.42)	(19,127.76)	

Periode 2007 FR0021 & FR0022

Govt Bond FR0021							Govt Bond FR0022						
Date	Maturity	Coupon	YTM	% Yield	Price	% Price	Date	Maturity	Coupon	YTM	% Yield	Price	%
12/28/07	15-Dec-10	14.500	8.4390	-0.0103	115.5193	0.0020	12/28/07	15-Sep-11	12.000	9.1040	0.0099	108.8900	-0.0027
12/27/07	15-Dec-10	14.500	8.5270	-0.0014	115.2850	-0.0003	12/27/07	15-Sep-11	12.000	9.0150	-0.0084	109.1860	0.0020
12/26/07	15-Dec-10	14.500	8.5390	-0.0309	115.3170	0.0066	12/26/07	15-Sep-11	12.000	9.0910	0.0013	108.9679	-0.0004
12/24/07	15-Dec-10	14.500	8.8110	-0.0053	114.5650	0.0010	12/24/07	15-Sep-11	12.000	9.0790	-0.0057	109.0100	0.0015
12/21/07	15-Dec-10	14.500	8.8580	0.0545	114.4475	-0.0114	12/21/07	15-Sep-11	12.000	9.1310	0.0150	108.8475	-0.0041
12/19/07	15-Dec-10	14.500	8.4000	-0.0046	115.7625	0.0006	12/19/07	15-Sep-11	12.000	8.9960	0.0047	109.3000	-0.0014
12/18/07	15-Dec-10	14.500	8.4390	-0.0034	115.6930	0.0005	12/18/07	15-Sep-11	12.000	8.9540	0.0231	109.4571	-0.0062
12/17/07	15-Dec-10	14.500	8.4680	-0.0008	115.6357	0.0000	12/17/07	15-Sep-11	12.000	8.7520	0.0292	110.1393	-0.0075
12/14/07	15-Dec-10	14.500	8.4750	0.0052	115.6308	-0.0012	12/14/07	15-Sep-11	12.000	8.5040	-0.0007	110.9744	0.0001
12/13/07	15-Dec-10	14.500	8.4310	-0.0040	115.7707	0.0005	12/13/07	15-Sep-11	12.000	8.5100	-0.0129	110.9809	0.0032
12/12/07	15-Dec-10	14.500	8.4650	0.0020	115.7117	-0.0005	12/12/07	15-Sep-11	12.000	8.6210	0.0070	110.6079	-0.0019
12/11/07	15-Dec-10	14.500	8.4480	-0.0015	115.7717	0.0002	12/11/07	15-Sep-11	12.000	8.5810	-0.0045	110.8194	0.0012
12/10/07	15-Dec-10	14.500	8.4610	-0.0021	115.7450	0.0003	12/10/07	15-Sep-11	12.000	8.6000	-0.0020	110.6921	0.0005
12/07/07	15-Dec-10	14.500	8.4790	-0.0004	115.7057	0.0000	12/07/07	15-Sep-11	12.000	8.6170	-0.0208	110.6414	0.0055
12/06/07	15-Dec-10	14.500	8.4820	-0.0270	115.7088	0.0055	12/06/07	15-Sep-11	12.000	8.8000	-0.0161	110.0363	0.0042
12/05/07	15-Dec-10	14.500	8.7170	0.0191	115.0720	-0.0041	12/05/07	15-Sep-11	12.000	8.9440	0.0208	109.5733	-0.0056
12/04/07	15-Dec-10	14.500	8.5540	-0.0418	115.5500	0.0092	12/04/07	15-Sep-11	12.000	8.7620	-0.0937	110.1869	0.0279
12/03/07	15-Dec-10	14.500	8.9270	0.0081	114.4967	-0.0019	12/03/07	15-Sep-11	12.000	9.8680	0.0496	107.2000	-0.0138
11/30/07	15-Dec-10	14.500	8.8550	-0.0092	114.7125	0.0020	11/30/07	15-Sep-11	12.000	9.2110	-0.0402	108.7043	0.0118
11/29/07	15-Dec-10	14.500	8.9370	-0.0102	114.4888	0.0020	11/29/07	15-Sep-11	12.000	9.5970	-0.0079	107.4411	0.0022
11/28/07	15-Dec-10	14.500	9.0290	-0.0087	114.2598	0.0019	11/28/07	15-Sep-11	12.000	9.6730	-0.0006	107.2081	0.0001
11/27/07	15-Dec-10	14.500	9.1080	-0.0012	114.0440	0.0002	11/27/07	15-Sep-11	12.000	9.6790	-0.0012	107.1937	0.0003
11/26/07	15-Dec-10	14.500	9.1190	0.0043	114.0247	-0.0011	11/26/07	15-Sep-11	12.000	9.6910	-0.0079	107.1574	0.0023
11/23/07	15-Dec-10	14.500	9.0800	0.0025	114.1452	-0.0007	11/23/07	15-Sep-11	12.000	9.7680	0.0021	106.9110	-0.0007
11/22/07	15-Dec-10	14.500	9.0570	0.0457	114.2205	-0.0101	11/22/07	15-Sep-11	12.000	9.7480	0.0152	106.9820	-0.0046
11/21/07	15-Dec-10	14.500	8.6610	0.0079	115.3917	-0.0018	11/21/07	15-Sep-11	12.000	9.6020	-0.0010	107.4710	0.0003
11/20/07	15-Dec-10	14.500	8.5930	0.0103	115.5987	-0.0023	11/20/07	15-Sep-11	12.000	9.6120	0.0627	107.4430	-0.0172
11/19/07	15-Dec-10	14.500	8.5050	-0.0121	115.9660	0.0025	11/19/07	15-Sep-11	12.000	9.0450	-0.0203	109.3276	0.0057
11/18/07	15-Dec-10	14.500	8.6090	0.0220	115.5760	-0.0047	11/18/07	15-Sep-11	12.000	9.2320	0.0323	108.7100	-0.0089
11/15/07	15-Dec-10	14.500	8.4240	0.0004	116.1273	-0.0004	11/15/07	15-Sep-11	12.000	8.9430	0.0015	109.6836	-0.0006
11/14/07	15-Dec-10	14.500	8.4210	-0.0333	116.1733	0.0072	11/14/07	15-Sep-11	12.000	8.9300	-0.0007	109.7477	0.0001
11/13/07	15-Dec-10	14.500	8.7110	0.0142	115.3375	-0.0032	11/13/07	15-Sep-11	12.000	8.9360	0.0037	109.7326	-0.0011
11/12/07	15-Dec-10	14.500	8.5890	0.0352	115.7046	-0.0075	11/12/07	15-Sep-11	12.000	8.9030	0.0421	109.8510	-0.0111
11/09/07	15-Dec-10	14.500	8.2970	0.0117	116.5745	-0.0025	11/09/07	15-Sep-11	12.000	8.5430	0.0046	111.0867	-0.0012
11/08/07	15-Dec-10	14.500	8.2010	-0.0201	116.8713	0.0040	11/08/07	15-Sep-11	12.000	8.5040	0.0005	111.2252	-0.0003
11/07/07	15-Dec-10	14.500	8.3890	0.0323	116.4113	-0.0067	11/07/07	15-Sep-11	12.000	8.5000	0.0000	111.2601	-0.0001
11/06/07	15-Dec-10	14.500	8.1070	0.0058	117.2005	-0.0013	11/06/07	15-Sep-11	12.000	8.5000	0.0066	111.2698	-0.0018
11/05/07	15-Dec-10	14.500	8.0600	-0.0053	117.3539	0.0010	11/05/07	15-Sep-11	12.000	8.4440	0.0040	111.4705	-0.0011
11/02/07	15-Dec-10	14.500	8.1030	0.0041	117.2394	-0.0009	11/02/07	15-Sep-11	12.000	8.4100	0.0014	111.5934	-0.0005
11/01/07	15-Dec-10	14.500	8.0700	-0.0205	117.3505	0.0040	11/01/07	15-Sep-11	12.000	8.3980	-0.0034	111.6448	0.0007
10/31/07	15-Dec-10	14.500	8.2390	-0.0144	116.8834	0.0030	10/31/07	15-Sep-11	12.000	8.4270	-0.0027	111.5650	0.0006
10/30/07	15-Dec-10	14.500	8.3590	0.0002	116.5389	-0.0001	10/30/07	15-Sep-11	12.000	8.4500	-0.0015	111.4942	0.0004
10/29/07	15-Dec-10	14.500	8.3570	-0.0046	116.5553	0.0009	10/29/07	15-Sep-11	12.000	8.4630	-0.0060	111.4539	0.0015
10/20/07	15-Dec-10	14.500	8.3960	0.0000	116.4511	-0.0001	10/20/07	15-Sep-11	12.000	8.5140	-0.0041	111.2831	0.0010
10/25/07	15-Dec-10	14.500	8.3980	0.0014	116.4643	-0.0006	10/25/07	15-Sep-11	12.000	8.5490	0.0034	111.1696	-0.0011
10/24/07	15-Dec-10	14.500	8.3840	0.0072	116.5372	-0.0016	10/24/07	15-Sep-11	12.000	8.5200	0.0060	111.2913	-0.0017
10/23/07	15-Dec-10	14.500	8.3240	-0.0031	116.7289	0.0006	10/23/07	15-Sep-11	12.000	8.4690	-0.0017	111.4759	0.0004
10/22/07	15-Dec-10	14.500	8.3500	0.0000	116.6634	-0.0001	10/22/07	15-Sep-11	12.000	8.4830	0.0007	111.4348	-0.0003
10/19/07	15-Dec-10	14.500	8.3500	-0.0012	116.6757	0.0001	10/19/07	15-Sep-11	12.000	8.4770	-0.0036	111.4637	0.0009
10/18/07	15-Dec-10	14.500	8.3600	-0.0067	116.6595	0.0011	10/18/07	15-Sep-11	12.000	8.5080	-0.0106	111.3623	0.0027
10/17/07	15-Dec-10	14.500	8.4160	-0.0071	116.5267	0.0014	10/17/07	15-Sep-11	12.000	8.5990	-0.0030	111.0678	0.0008
10/12/07	15-Dec-10	14.500	8.4760	0.0082	116.3580	-0.0018	10/12/07	15-Sep-11	12.000	8.6260	0.0045	110.9845	-0.0012
10/11/07	15-Dec-10	14.500	8.4070	-0.0036	116.5866	0.0007	10/11/07	15-Sep-11	12.000	8.5860	-0.0013	111.1206	0.0003
10/10/07	15-Dec-10	14.500	8.4370	-0.0122	116.4897	0.0021	10/10/07	15-Sep-11	12.000	8.5970	-0.0017	111.0870	0.0001
10/09/07	15-Dec-10	14.500	8.5410	0.0031	116.2470	-0.0008	10/09/07	15-Sep-11	12.000	8.6120	0.0015	111.0786	-0.0005
10/08/07	15-Dec-10	14.500	8.5150	-0.0029	116.3395	0.0005	10/08/07	15-Sep-11	12.000	8.5990	-0.0068	111.1310	0.0018
10/05/07	15-Dec-10	14.500	8.5400	-0.0035	116.2760	0.0007	10/05/07	15-Sep-11	12.000	8.6580	0.0019	110.9312	-0.0006
10/04/07	15-Dec-10	14.500	8.5700	-0.0002	116.1989	-0.0002	10/04/07	15-Sep-11	12.000	8.6420	-0.0047	110.9952	0.0011
10/03/07	15-Dec-10	14.500	8.5720	-0.0063	116.2250	0.0013	10/03/07	15-Sep-11	12.000	8.6830	-0.0125	110.8696	0.0034
10/02/07	15-Dec-10	14.500	8.6260	0.0016	116.0762	-0.0005	10/02/07	15-Sep-11	12.000	8.7930	0.0051	110.4931	-0.0015
10/01/07	15-Dec-10	14.500	8.6120	-0.0032	116.1290	0.0006	10/01/07	15-Sep-11	12.000	8.7480	-0.0062	110.6559	0.0017
09/28/07	15-Dec-10	14.500	8.6400	0.0022	116.0550	-0.0006	09/28/07	15-Sep-11	12.000	8.8030	-0.0003	110.4724	0.0000
09/27/07	15-Dec-10	14.500	8.6210	0.0030	116.1243	-0.0010	09/27/07	15-Sep-11	12.000	8.8060	-0.0068	110.4683	0.0017
09/26/07	15-Dec-10	14.500	8.5950	-0.0060	115.2387	0.0013	09/26/07	15-Sep-11	12.000	8.8660	0.0026	110.2781	-0.0008
09/25/07	15-Dec-10	14.500	8.6470	-0.0067	116.0935	0.0014	09/25/07	15-Sep-11	12.000	8.8430	-0.0057	110.3667	0.0016
09/24/07	15-Dec-10	14.500	8.7050	-0.0082	115.9285	0.0013	09/24/07	15-Sep-11	12.000	8.8940	-0.0017	110.1939	0.0004
09/21/07	15-Dec-10	14.500	8.7590	-0.0084	115.7769	0.0018	09/21/07	15-Sep-11	12.000	8.9090	0.0012	110.1484	-0.0004
09/20/07	15-Dec-10	14.500	8.8330	-0.0093	115.5864	0.0019	09/20/07	15-Sep-11	12.000	8.8980	-0.0270	110.1925	0.0077
09/19/07	15-Dec-10	14.500	8.9160	0.0001	115.3487	-0.0001	09/19/07	15-Sep-11	12.000	9.1450	-0.0067	109.3523	0.0019
09/18/07	15-Dec-10	14.500	8.9150	0.0006	115.3626	-0.0002	09/18/07	15-Sep-11	12.000	9.2070	0.0010	109.1426	-0.0003
09/17/07	15-Dec-10	14.500	8.9100	-0.0015	115.3890	0.0002	09/17/07	15-Sep-11	12.000	9.1980	-0.0024	109.1799	0.0006
09/14/07	15-Dec-10	14.500	8.9230	0.0001	115.3616	-0.0001	09/14/07	15-Sep-11	12.000	9.2200	0.0022	109.1091	-0.0007
09/13/07	15-Dec-10	14.500	8.9220	-0.0032	115.3734	0.0005	09/13/07	15-Sep-11	1				

09/12/07	15-Dec-10	14.500	8.9510	0.0044	115.3192	-0.0011	09/12/07	15-Sep-11	12.000	9.2580	0.0048	109.0000	-0.0014
09/11/07	15-Dec-10	14.500	8.9120	-0.0031	115.4488	0.0006	09/11/07	15-Sep-11	12.000	9.2140	-0.0027	109.1581	0.0008
09/10/07	15-Dec-10	14.500	8.9400	0.0030	115.3743	-0.0008	09/10/07	15-Sep-11	12.000	9.2390	0.0065	109.0756	-0.0019
09/07/07	15-Dec-10	14.500	8.9130	-0.0004	115.4703	0.0000	09/07/07	15-Sep-11	12.000	9.1790	-0.0064	109.2870	0.0018
09/06/07	15-Dec-10	14.500	8.9170	0.0016	115.4693	-0.0007	09/06/07	15-Sep-11	12.000	9.2380	0.0101	109.0870	-0.0030
09/05/07	15-Dec-10	14.500	8.9030	0.0025	115.5454	-0.0007	09/05/07	15-Sep-11	12.000	9.1460	0.0005	109.4204	-0.0002
09/04/07	15-Dec-10	14.500	8.8810	-0.0028	115.6231	0.0006	09/04/07	15-Sep-11	12.000	9.1410	-0.0005	109.4417	0.0001
09/03/07	15-Dec-10	14.500	8.9060	0.0025	115.5593	-0.0007	09/03/07	15-Sep-11	12.000	9.1460	0.0023	109.4294	-0.0007
08/31/07	15-Dec-10	14.500	8.8840	-0.0022	115.6380	0.0005	08/31/07	15-Sep-11	12.000	9.1250	-0.0011	109.5075	0.0003
08/30/07	15-Dec-10	14.500	8.9040	0.0041	115.5858	-0.0013	08/30/07	15-Sep-11	12.000	9.1350	-0.0011	109.4780	0.0002
08/29/07	15-Dec-10	14.500	8.8680	-0.0008	115.7307	0.0001	08/29/07	15-Sep-11	12.000	9.1450	-0.0009	109.4584	0.0002
08/28/07	15-Dec-10	14.500	8.8750	-0.0097	115.7210	0.0022	08/28/07	15-Sep-11	12.000	9.1530	-0.0073	109.4349	0.0021
08/27/07	15-Dec-10	14.500	8.8620	-0.0291	115.4646	0.0071	08/27/07	15-Sep-11	12.000	9.2200	-0.0345	109.2040	0.0106
08/24/07	15-Dec-10	14.500	9.2310	-0.0374	114.6530	0.0095	08/24/07	15-Sep-11	12.000	9.5490	-0.0051	108.0613	0.0015
08/23/07	15-Dec-10	14.500	9.5900	0.0016	113.5750	-0.0007	08/23/07	15-Sep-11	12.000	9.5980	-0.0421	107.8960	0.0135
08/22/07	15-Dec-10	14.500	9.5750	0.1143	113.6503	-0.0260	08/22/07	15-Sep-11	12.000	10.0200	0.0062	106.4581	-0.0020
08/21/07	15-Dec-10	14.500	8.5830	-0.0022	116.6812	0.0004	08/21/07	15-Sep-11	12.000	9.9580	0.1213	106.6733	-0.0341
08/20/07	15-Dec-10	14.500	8.6120	-0.0031	116.6333	0.0006	08/20/07	15-Sep-11	12.000	8.8810	0.0069	110.4370	-0.0020
08/16/07	15-Dec-10	14.500	8.6390	0.0043	116.5600	-0.0011	08/16/07	15-Sep-11	12.000	8.8200	-0.0009	110.6600	0.0002
08/15/07	15-Dec-10	14.500	8.6020	0.0568	116.6882	-0.0128	08/15/07	15-Sep-11	12.000	8.8280	0.0032	110.6354	-0.0011
08/14/07	15-Dec-10	14.500	8.1400	-0.0239	118.2000	0.0053	08/14/07	15-Sep-11	12.000	8.8000	0.0007	110.7610	-0.0002
08/13/07	15-Dec-10	14.500	8.3390	0.0011	117.5800	-0.0004	08/13/07	15-Sep-11	12.000	8.7940	0.0009	110.7880	-0.0003
08/10/07	15-Dec-10	14.500	8.3300	0.0103	117.6225	-0.0024	08/10/07	15-Sep-11	12.000	8.7860	0.0053	110.8203	-0.0016
08/09/07	15-Dec-10	14.500	8.2450	-0.0379	117.9040	0.0085	08/09/07	15-Sep-11	12.000	8.7400	0.0015	110.9930	-0.0006
08/08/07	15-Dec-10	14.500	8.5700	0.0431	116.9120	-0.0096	08/08/07	15-Sep-11	12.000	8.7270	-0.0029	111.0546	0.0007
08/07/07	15-Dec-10	14.500	8.2160	0.0001	118.0493	-0.0001	08/07/07	15-Sep-11	12.000	8.7520	0.0037	110.9725	-0.0011
08/06/07	15-Dec-10	14.500	8.2150	0.0027	118.0684	-0.0007	08/06/07	15-Sep-11	12.000	8.7200	0.0086	111.0937	-0.0025
08/03/07	15-Dec-10	14.500	8.1930	-0.0081	118.1500	0.0017	08/03/07	15-Sep-11	12.000	8.6460	-0.0033	111.3684	0.0009
08/02/07	15-Dec-10	14.500	8.2600	0.0038	117.9500	-0.0012	08/02/07	15-Sep-11	12.000	8.6750	0.0162	111.2683	-0.0047
08/01/07	15-Dec-10	14.500	8.2290	-0.0023	118.0883	0.0004	08/01/07	15-Sep-11	12.000	8.5370	0.0016	111.7907	-0.0005
07/31/07	15-Dec-10	14.500	8.2480	-0.0040	118.0387	0.0008	07/31/07	15-Sep-11	12.000	8.5230	0.0004	111.8454	-0.0002
07/30/07	15-Dec-10	14.500	8.2810	0.0078	117.9479	-0.0019	07/30/07	15-Sep-11	12.000	8.5200	0.0143	111.8631	-0.0040
07/27/07	15-Dec-10	14.500	8.2170	0.0032	118.1666	-0.0008	07/27/07	15-Sep-11	12.000	8.4000	0.0005	112.3133	-0.0002
07/26/07	15-Dec-10	14.500	8.1910	-0.0018	118.2618	0.0001	07/26/07	15-Sep-11	12.000	8.3960	0.0004	112.3325	-0.0003
07/25/07	15-Dec-10	14.500	8.2060	-0.0012	118.2547	0.0002	07/25/07	15-Sep-11	12.000	8.3930	0.0007	112.3645	-0.0002
07/24/07	15-Dec-10	14.500	8.2180	-0.0042	118.2349	0.0008	07/24/07	15-Sep-11	12.000	8.3870	-0.0087	112.3915	0.0024
07/23/07	15-Dec-10	14.500	8.2510	0.0004	118.1363	-0.0002	07/23/07	15-Sep-11	12.000	8.4610	0.0028	112.1240	-0.0009
07/20/07	15-Dec-10	14.500	8.2480	-0.0002	118.1578	-0.0001	07/20/07	15-Sep-11	12.000	8.4370	-0.0022	112.2201	0.0006
07/19/07	15-Dec-10	14.500	8.2500	0.0013	118.1658	-0.0006	07/19/07	15-Sep-11	12.000	8.4560	-0.0013	112.1562	0.0002
07/18/07	15-Dec-10	14.500	8.2390	-0.0007	118.2403	0.0000	07/18/07	15-Sep-11	12.000	8.4670	0.0040	112.1342	-0.0012
07/17/07	15-Dec-10	14.500	8.2450	-0.0004	118.2350	0.0000	07/17/07	15-Sep-11	12.000	8.4330	-0.0008	112.2682	0.0002
07/16/07	15-Dec-10	14.500	8.2480	0.0008	118.2373	-0.0002	07/16/07	15-Sep-11	12.000	8.4400	-0.0014	112.2492	0.0004
07/13/07	15-Dec-10	14.500	8.2430	-0.0015	118.2667	0.0002	07/13/07	15-Sep-11	12.000	8.4520	0.0000	112.2085	-0.0001
07/12/07	15-Dec-10	14.500	8.2550	-0.0022	118.2395	0.0002	07/12/07	15-Sep-11	12.000	8.4520	-0.0006	112.2151	0.0000
07/11/07	15-Dec-10	14.500	8.2730	0.0015	118.2212	-0.0004	07/11/07	15-Sep-11	12.000	8.4570	0.0051	112.2156	-0.0015
07/10/07	15-Dec-10	14.500	8.2810	0.0008	118.2740	-0.0003	07/10/07	15-Sep-11	12.000	8.4140	-0.0044	112.3831	0.0012
07/09/07	15-Dec-10	14.500	8.2540	0.0022	118.3105	-0.0006	07/09/07	15-Sep-11	12.000	8.4510	-0.0014	112.2519	0.0003
07/06/07	15-Dec-10	14.500	8.2360	-0.0027	118.3810	0.0005	07/06/07	15-Sep-11	12.000	8.4630	0.0023	112.2156	-0.0007
07/05/07	15-Dec-10	14.500	8.2580	0.0008	118.3228	-0.0005	07/05/07	15-Sep-11	12.000	8.4440	0.0039	112.2931	-0.0013
07/04/07	15-Dec-10	14.500	8.2530	-0.0010	118.3807	0.0001	07/04/07	15-Sep-11	12.000	8.4110	0.0026	112.4352	-0.0008
07/03/07	15-Dec-10	14.500	8.2610	0.0016	118.3662	-0.0005	07/03/07	15-Sep-11	12.000	8.3890	0.0000	112.5247	-0.0001
07/02/07	15-Dec-10	14.500	8.2480	0.0026	118.4220	-0.0007	07/02/07	15-Sep-11	12.000	8.3890	0.0033	112.5319	-0.0010
06/29/07	15-Dec-10	14.500	8.2270	0.0071	118.5058	-0.0017	06/29/07	15-Sep-11	12.000	8.3610	0.0013	112.6410	-0.0004
06/28/07	15-Dec-10	14.500	8.1690	-0.0069	118.7108	0.0012	06/28/07	15-Sep-11	12.000	8.3500	-0.0044	112.6909	0.0011
06/27/07	15-Dec-10	14.500	8.2260	0.0186	118.5630	-0.0043	06/27/07	15-Sep-11	12.000	8.3870	0.0102	112.5717	-0.0029
06/26/07	15-Dec-10	14.500	8.0760	0.0010	119.0715	-0.0004	06/26/07	15-Sep-11	12.000	8.3020	0.0021	112.8991	-0.0006
06/25/07	15-Dec-10	14.500	8.0680	0.0024	119.1132	-0.0006	06/25/07	15-Sep-11	12.000	8.2850	-0.0020	112.9702	0.0005
06/22/07	15-Dec-10	14.500	8.0490	0.0065	119.1883	-0.0018	06/22/07	15-Sep-11	12.000	8.3020	0.0084	112.9118	-0.0024
06/21/07	15-Dec-10	14.500	7.9970	0.0046	119.3783	-0.0014	06/21/07	15-Sep-11	12.000	8.2330	-0.0038	113.1790	0.0008
06/20/07	15-Dec-10	14.500	7.9600	-0.0149	119.5440	0.0033	06/20/07	15-Sep-11	12.000	8.2640	-0.0010	113.0850	0.0002
06/19/07	15-Dec-10	14.500	8.0800	-0.0075	119.1563	0.0016	06/19/07	15-Sep-11	12.000	8.2720	-0.0013	113.0625	0.0003
06/18/07	15-Dec-10	14.500	8.1410	-0.0068	118.9670	0.0014	06/18/07	15-Sep-11	12.000	8.2830	-0.0100	113.0259	0.0028
06/15/07	15-Dec-10	14.500	8.1950	-0.0105	118.7992	0.0023	06/15/07	15-Sep-11	12.000	8.3670	-0.0088	112.7126	0.0024
06/14/07	15-Dec-10	14.500	8.2820	0.0095	118.5230	-0.0025	06/14/07	15-Sep-11	12.000	8.4410	0.0069	112.4406	-0.0021
06/13/07	15-Dec-10	14.500	8.2040	-0.0024	118.8228	0.0005	06/13/07	15-Sep-11	12.000	8.3830	-0.0065	112.6794	0.0018
06/12/07	15-Dec-10	14.500	8.2240	-0.0736	118.7688	0.0184	06/12/07	15-Sep-11	12.000	8.4380	0.0104	112.4777	-0.0030
06/11/07	15-Dec-10	14.500	8.8770	0.0727	116.6250	-0.0168	06/11/07	15-Sep-11	12.000	8.3510	0.0047	112.8158	-0.0014
06/08/07	15-Dec-10	14.500	8.2750	0.0132	118.6238	-0.0031	06/08/07	15-Sep-11	12.000	8.3120	0.0031	112.9718	-0.0009
06/07/07	15-Dec-10	14.500	8.1670	-0.0002	118.9959	-0.0003	06/07/07	15-Sep-11	12.000	8.2960	0.0055	113.0777	-0.0017
06/06/07	15-Dec-10	14.500	8.1690	0.0081	119.0268	-0.0020	06/06/07	15-Sep-11	12.000	8.2410	-0.0011	113.2727	0.0002
06/05/07	15-Dec-10	14.500	8.1030	-0.0106	119.2805	0.0024	06/05/07	15-Sep-11	12.000	8.2500	-0.0075	113.2454	0.0021
06/04/07	15-Dec-10	14.500	8.1900	0.0038	118.9792	-0.0010	06/04/07	15-Sep-11	12.000	8.3120	-0.0012	113.0119	0.0003
06/01/07	15-Dec-10	14.500	8.1590	-0.0073	119.0960	0.0017	06/01/07	15-Sep-11	12.000	8.3220	-0.0008	112.9825	0.0003
05/31/07	15-Dec-10	14.500	8.2190	0.0045	118.8924	-0.0012	05/31/07	15-Sep-11	12.000	8.3290	0.0014	112.9542	

05/25/07	15-Dec-10	14.500	8.2060	-0.0144	119.0227	0.0033	05/25/07	15-Sep-11	12.000	8.3210	-0.0066	113.0362	0.0018
05/24/07	15-Dec-10	14.500	8.3260	0.0203	118.6272	-0.0050	05/24/07	15-Sep-11	12.000	8.3760	0.0010	112.8310	-0.0005
05/23/07	15-Dec-10	14.500	8.1600	-0.0131	119.2257	0.0030	05/23/07	15-Sep-11	12.000	8.3680	-0.0044	112.8838	0.0012
05/22/07	15-Dec-10	14.500	8.2680	-0.0016	118.8706	0.0003	05/22/07	15-Sep-11	12.000	8.4050	-0.0071	112.7465	0.0020
05/21/07	15-Dec-10	14.500	8.2810	0.0053	118.8381	-0.0014	05/21/07	15-Sep-11	12.000	8.4650	-0.0024	112.5253	0.0006
05/18/07	15-Dec-10	14.500	8.2370	-0.0091	119.0002	0.0022	05/18/07	15-Sep-11	12.000	8.4850	-0.0063	112.4553	0.0018
05/17/07	15-Dec-10	14.500	8.3130	-0.0087	118.7430	0.0021	05/17/07	15-Sep-11	12.000	8.5390	-0.0014	112.2480	0.0004
05/16/07	15-Dec-10	14.500	8.3860	-0.0008	118.4980	0.0001	05/16/07	15-Sep-11	12.000	8.5510	-0.0036	112.2023	0.0010
05/15/07	15-Dec-10	14.500	8.3930	-0.0042	118.4846	0.0005	05/15/07	15-Sep-11	12.000	8.5820	-0.0056	112.0891	0.0013
05/14/07	15-Dec-10	14.500	8.4280	-0.0031	118.4247	0.0006	05/14/07	15-Sep-11	12.000	8.6300	0.0037	111.9408	-0.0011
05/11/07	15-Dec-10	14.500	8.4540	0.0037	118.3485	-0.0010	05/11/07	15-Sep-11	12.000	8.5980	0.0024	112.0691	-0.0008
05/10/07	15-Dec-10	14.500	8.4230	0.0000	118.4630	-0.0003	05/10/07	15-Sep-11	12.000	8.5770	-0.0048	112.1560	0.0012
05/09/07	15-Dec-10	14.500	8.4230	-0.0008	118.4992	0.0001	05/09/07	15-Sep-11	12.000	8.6180	0.0015	112.0180	-0.0005
05/08/07	15-Dec-10	14.500	8.4300	-0.0128	118.4857	0.0030	05/08/07	15-Sep-11	12.000	8.6050	0.0023	112.0724	-0.0008
05/07/07	15-Dec-10	14.500	8.5390	0.0095	118.1280	-0.0024	05/07/07	15-Sep-11	12.000	8.5850	-0.0165	112.1566	0.0049
05/04/07	15-Dec-10	14.500	8.4590	-0.0127	118.4124	0.0030	05/04/07	15-Sep-11	12.000	8.7290	-0.0119	111.6126	0.0036
05/03/07	15-Dec-10	14.500	8.5680	0.0109	118.0530	-0.0029	05/03/07	15-Sep-11	12.000	8.8340	0.0020	111.2177	-0.0008
05/02/07	15-Dec-10	14.500	8.4760	-0.0032	118.4010	0.0007	05/02/07	15-Sep-11	12.000	8.8160	-0.0053	111.3066	0.0016
05/01/07	15-Dec-10	14.500	8.5030	0.0053	118.3186	-0.0014	05/01/07	15-Sep-11	12.000	8.8630	-0.0069	111.1338	0.0002
04/30/07	15-Dec-10	14.500	8.4580	-0.0115	118.4860	0.0028	04/30/07	15-Sep-11	12.000	8.8710	0.0035	111.1099	-0.0011
04/27/07	15-Dec-10	14.500	8.5580	0.0113	118.1601	-0.0029	04/27/07	15-Sep-11	12.000	8.8400	0.0003	111.2342	-0.0001
04/26/07	15-Dec-10	14.500	8.4600	-0.0148	118.5014	0.0033	04/26/07	15-Sep-11	12.000	8.8370	-0.0009	111.2486	0.0001
04/25/07	15-Dec-10	14.500	8.5850	-0.0006	118.1069	0.0000	04/25/07	15-Sep-11	12.000	8.8450	-0.0005	111.2370	0.0001
04/24/07	15-Dec-10	14.500	8.5900	-0.0019	118.1011	0.0003	04/24/07	15-Sep-11	12.000	8.8490	-0.0034	111.2292	0.0010
04/23/07	15-Dec-10	14.500	8.6060	0.0037	118.0598	-0.0010	04/23/07	15-Sep-11	12.000	8.8790	0.0007	111.1213	-0.0003
04/20/07	15-Dec-10	14.500	8.5740	0.0040	118.1796	-0.0011	04/20/07	15-Sep-11	12.000	8.8730	-0.0002	111.1503	0.0000
04/19/07	15-Dec-10	14.500	8.5400	-0.0105	118.3070	0.0023	04/19/07	15-Sep-11	12.000	8.8750	-0.0017	111.1466	0.0003
04/18/07	15-Dec-10	14.500	8.6310	0.0030	118.0302	-0.0008	04/18/07	15-Sep-11	12.000	8.8900	0.0002	111.1096	-0.0001
04/17/07	15-Dec-10	14.500	8.6050	-0.0030	118.1303	0.0007	04/17/07	15-Sep-11	12.000	8.8880	-0.0007	111.1207	0.0001
04/16/07	15-Dec-10	14.500	8.6310	-0.0007	118.0533	0.0001	04/16/07	15-Sep-11	12.000	8.8940	0.0016	111.1063	-0.0005
04/13/07	15-Dec-10	14.500	8.6370	0.0019	118.0450	-0.0006	04/13/07	15-Sep-11	12.000	8.8800	-0.0019	111.1649	0.0005
04/12/07	15-Dec-10	14.500	8.6210	0.0013	118.1104	-0.0006	04/12/07	15-Sep-11	12.000	8.8970	-0.0006	111.1057	0.0000
04/11/07	15-Dec-10	14.500	8.6100	0.0048	118.1817	-0.0012	04/11/07	15-Sep-11	12.000	8.9020	0.0009	111.1048	-0.0003
04/10/07	15-Dec-10	14.500	8.5710	-0.0002	118.3273	0.0000	04/10/07	15-Sep-11	12.000	8.8940	-0.0033	111.1428	0.0010
04/09/07	15-Dec-10	14.500	8.5730	0.0004	118.3320	-0.0002	04/09/07	15-Sep-11	12.000	8.9230	-0.0004	111.0357	0.0001
04/05/07	15-Dec-10	14.500	8.5700	0.0032	118.3537	-0.0009	04/05/07	15-Sep-11	12.000	8.9270	0.0009	111.0259	-0.0003
04/04/07	15-Dec-10	14.500	8.5430	0.0019	118.4576	-0.0009	04/04/07	15-Sep-11	12.000	8.9190	-0.0038	111.0632	0.0010
04/03/07	15-Dec-10	14.500	8.5270	-0.0040	118.5602	0.0009	04/03/07	15-Sep-11	12.000	8.9530	0.0006	110.9562	-0.0002
04/02/07	15-Dec-10	14.500	8.5610	0.0068	118.4552	-0.0017	04/02/07	15-Sep-11	12.000	8.9480	0.0008	110.9826	-0.0003
03/30/07	15-Dec-10	14.500	8.5050	-0.0078	118.6807	0.0019	03/30/07	15-Sep-11	12.000	8.9410	-0.0009	111.0176	0.0002
03/29/07	15-Dec-10	14.500	8.5720	-0.0111	118.4402	0.0025	03/29/07	15-Sep-11	12.000	8.9490	0.0001	110.9920	-0.0002
03/28/07	15-Dec-10	14.500	8.6680	-0.0048	118.1403	0.0011	03/28/07	15-Sep-11	12.000	8.9480	-0.0021	111.0137	0.0006
03/27/07	15-Dec-10	14.500	8.7100	0.0025	118.0050	-0.0007	03/27/07	15-Sep-11	12.000	8.9670	0.0013	110.9471	-0.0004
03/26/07	15-Dec-10	14.500	8.6880	0.0129	118.0930	-0.0034	03/26/07	15-Sep-11	12.000	8.9550	0.0007	110.9969	-0.0003
03/23/07	15-Dec-10	14.500	8.5770	-0.0213	118.4902	0.0054	03/23/07	15-Sep-11	12.000	8.9490	-0.0030	111.0274	0.0009
03/22/07	15-Dec-10	14.500	8.7640	-0.0017	117.8523	0.0002	03/22/07	15-Sep-11	12.000	8.9760	0.0022	110.9293	-0.0009
03/21/07	15-Dec-10	14.500	8.7790	0.0018	117.8327	-0.0006	03/21/07	15-Sep-11	12.000	8.9560	-0.0034	111.0261	0.0010
03/20/07	15-Dec-10	14.500	8.7630	0.0132	117.8997	-0.0034	03/20/07	15-Sep-11	12.000	8.9870	0.0026	110.9111	-0.0008
03/19/07	15-Dec-10	14.500	8.6490	-0.0103	118.3075	0.0027	03/19/07	15-Sep-11	12.000	8.9840	-0.0026	111.0045	0.0008
03/16/07	15-Dec-10	14.500	8.7380	-0.0031	117.9935	0.0007	03/16/07	15-Sep-11	12.000	8.9870	-0.0042	110.9174	0.0013
03/15/07	15-Dec-10	14.500	8.7660	-0.0043	117.9103	0.0007	03/15/07	15-Sep-11	12.000	9.0250	-0.0070	110.7753	0.0020
03/14/07	15-Dec-10	14.500	8.8040	0.0016	117.8236	-0.0005	03/14/07	15-Sep-11	12.000	9.0890	0.0000	110.5536	0.0000
03/13/07	15-Dec-10	14.500	8.7900	-0.0042	117.8834	0.0010	03/13/07	15-Sep-11	12.000	9.0890	-0.0013	110.5572	0.0004
03/12/07	15-Dec-10	14.500	8.8270	0.0060	117.7670	-0.0018	03/12/07	15-Sep-11	12.000	9.1010	-0.0093	110.5168	0.0029
03/09/07	15-Dec-10	14.500	8.7740	-0.0010	117.9616	0.0002	03/09/07	15-Sep-11	12.000	9.1860	-0.0004	110.1950	0.0001
03/08/07	15-Dec-10	14.500	8.7830	-0.0040	117.9426	0.0008	03/08/07	15-Sep-11	12.000	9.1900	-0.0041	110.1812	0.0012
03/07/07	15-Dec-10	14.500	8.8180	0.0019	117.8512	-0.0006	03/07/07	15-Sep-11	12.000	9.2280	-0.0008	110.0480	0.0002
03/06/07	15-Dec-10	14.500	8.8010	-0.0027	117.9233	0.0006	03/06/07	15-Sep-11	12.000	9.2350	-0.0023	110.0262	0.0007
03/05/07	15-Dec-10	14.500	8.8250	-0.0088	117.8502	0.0022	03/05/07	15-Sep-11	12.000	9.2560	0.0038	109.9491	-0.0013
03/02/07	15-Dec-10	14.500	8.9030	0.0021	117.5886	-0.0007	03/02/07	15-Sep-11	12.000	9.2210	-0.0036	110.0881	0.0011
03/01/07	15-Dec-10	14.500	8.8840	-0.0010	117.6856	0.0000	03/01/07	15-Sep-11	12.000	9.2540	-0.0018	109.9670	0.0005
02/28/07	15-Dec-10	14.500	8.8930	-0.0004	117.6649	0.0000	02/28/07	15-Sep-11	12.000	9.2710	0.0046	109.9137	-0.0015
02/27/07	15-Dec-10	14.500	8.8970	-0.0010	117.6643	0.0002	02/27/07	15-Sep-11	12.000	9.2290	-0.0008	110.0795	0.0002
02/26/07	15-Dec-10	14.500	8.9060	0.0063	117.6421	-0.0018	02/26/07	15-Sep-11	12.000	9.2360	-0.0005	110.0558	0.0001
02/23/07	15-Dec-10	14.500	8.8500	-0.0097	117.8520	0.0025	02/23/07	15-Sep-11	12.000	9.2410	-0.0015	110.0409	0.0004
02/22/07	15-Dec-10	14.500	8.9370	0.0031	117.5586	-0.0011	02/22/07	15-Sep-11	12.000	9.2550	-0.0029	109.9919	0.0008
02/21/07	15-Dec-10	14.500	8.9090	0.0051	117.6856	-0.0014	02/21/07	15-Sep-11	12.000	9.2820	0.0004	109.9016	-0.0002
02/20/07	15-Dec-10	14.500	8.8640	-0.0057	117.8553	0.0014	02/20/07	15-Sep-11	12.000	9.2780	-0.0023	109.9212	0.0007
02/19/07	15-Dec-10	14.500	8.9150	-0.0035	117.6887	0.0009	02/19/07	15-Sep-11	12.000	9.2990	0.0000	109.8423	-0.0003
02/16/07	15-Dec-10	14.500	8.9460	0.0098	117.5894	-0.0027	02/16/07	15-Sep-11	12.000	9.2930	-0.0010	109.8701	0.0003
02/15/07	15-Dec-10	14.500	8.8590	-0.0006	117.9070	-0.0001	02/15/07	15-Sep-11	12.000	9.3020	0.0010	109.8409	-0.0004
02/14/07	15-Dec-10	14.500	8.8640	-0.0035	117.8220	0.0008	02/14/07	15-Sep-11	12.000	9.2930	0.0012	109.8861	-0.0004
02/13/07	15-Dec-10	14.500	8.8950	0.0009	117.8239	-0.0004	02/13/07	15-Sep-11	12.000	9.2820	-0.0005	109.9327	0.0001
02/12/07	15-Dec-10	14.500	8.8870	-0.0055	117.8857	0.0014	02/12/07	15-Sep-11	12.000	9.2870	-0.0030	109.9206	

02/06/07	15-Dec-10	14.500	8.8470	0.0007	118.0722	-0.0003	02/06/07	15-Sep-11	12.000	9.2120	0.0002	110.2374	-0.0001			
02/05/07	15-Dec-10	14.500	8.8410	-0.0016	118.1072	0.0003	02/05/07	15-Sep-11	12.000	9.2100	0.0005	110.2514	-0.0002			
02/02/07	15-Dec-10	14.500	8.8550	-0.0016	118.0673	0.0003	02/02/07	15-Sep-11	12.000	9.2050	-0.0003	110.2733	0.0000			
02/01/07	15-Dec-10	14.500	8.8690	-0.0003	118.0285	-0.0002	02/01/07	15-Sep-11	12.000	9.2080	0.0003	110.2681	-0.0002			
01/31/07	15-Dec-10	14.500	8.8720	-0.0015	118.0530	0.0003	01/31/07	15-Sep-11	12.000	9.2050	-0.0010	110.2939	0.0003			
01/30/07	15-Dec-10	14.500	8.8850	-0.0031	118.0174	0.0008	01/30/07	15-Sep-11	12.000	9.2140	0.0011	110.2631	-0.0004			
01/29/07	15-Dec-10	14.500	8.9130	-0.0024	117.9289	0.0006	01/29/07	15-Sep-11	12.000	9.2040	-0.0002	110.3052	0.0000			
01/28/07	15-Dec-10	14.500	8.9340	-0.0067	117.8636	0.0017	01/28/07	15-Sep-11	12.000	9.2060	-0.0005	110.3030	0.0001			
01/25/07	15-Dec-10	14.500	8.9940	-0.0119	117.8600	0.0030	01/25/07	15-Sep-11	12.000	9.2110	-0.0025	110.2868	0.0007			
01/24/07	15-Dec-10	14.500	9.1020	0.0109	117.3071	-0.0031	01/24/07	15-Sep-11	12.000	9.2340	-0.0003	110.2096	0.0000			
01/23/07	15-Dec-10	14.500	9.0040	0.0009	117.6674	-0.0003	01/23/07	15-Sep-11	12.000	9.2370	0.0011	110.2041	-0.0004			
01/22/07	15-Dec-10	14.500	8.9960	0.0007	117.7065	-0.0003	01/22/07	15-Sep-11	12.000	9.2270	-0.0050	110.2481	0.0016			
01/19/07	15-Dec-10	14.500	8.9900	0.0058	117.7410	-0.0017	01/19/07	15-Sep-11	12.000	9.2730	-0.0010	110.0692	0.0003			
01/18/07	15-Dec-10	14.500	8.9380	-0.0073	117.9378	0.0017	01/18/07	15-Sep-11	12.000	9.2820	-0.0043	110.0380	0.0013			
01/17/07	15-Dec-10	14.500	9.0040	0.0046	117.7330	-0.0013	01/17/07	15-Sep-11	12.000	9.3220	0.0002	109.8944	-0.0001			
01/16/07	15-Dec-10	14.500	8.9630	-0.0135	117.8921	0.0036	01/16/07	15-Sep-11	12.000	9.3200	-0.0057	109.9076	0.0018			
01/15/07	15-Dec-10	14.500	9.0880	0.0029	117.4639	-0.0009	01/15/07	15-Sep-11	12.000	9.3730	0.0011	109.7047	-0.0004			
01/12/07	15-Dec-10	14.500	9.0600	-0.0031	117.5678	0.0008	01/12/07	15-Sep-11	12.000	9.3630	0.0018	109.7472	-0.0006			
01/11/07	15-Dec-10	14.500	9.0880	0.0007	117.4754	-0.0005	01/11/07	15-Sep-11	12.000	9.3460	-0.0049	109.8175	0.0015			
01/10/07	15-Dec-10	14.500	9.0820	0.0008	117.5302	-0.0003	01/10/07	15-Sep-11	12.000	9.3920	0.0209	109.6493	-0.0070			
01/09/07	15-Dec-10	14.500	9.0750	-0.0015	117.5671	0.0003	01/09/07	15-Sep-11	12.000	9.2000	-0.0018	110.4170	0.0006			
01/08/07	15-Dec-10	14.500	9.0890	0.0058	117.5280	-0.0017	01/08/07	15-Sep-11	12.000	9.2170	-0.0012	110.3507	0.0004			
01/05/07	15-Dec-10	14.500	9.0360	-0.0058	117.7308	0.0016	01/05/07	15-Sep-11	12.000	9.2280	-0.0054	110.3118	0.0017			
01/04/07	15-Dec-10	14.500	9.0890	0.0002	117.5477	-0.0003	01/04/07	15-Sep-11	12.000	9.2780	-0.0033	110.1199	0.0010			
01/03/07	15-Dec-10	14.500	9.0870	-0.0100	117.5875	0.0027	01/03/07	15-Sep-11	12.000	9.3090	-0.0105	110.0105	0.0035			
01/02/07	15-Dec-10	14.500	9.1790	0.0000	117.2700	0.0000	01/02/07	15-Sep-11	12.000	9.4080	0.0000	109.6230	0.0000			
Yield Change =					-0.0566	117.7652	-0.0136	Yield Change =					-0.0098	111.2078	-0.0048	
Probabilita Adverse Yield Move =					0.9994	Probabilita Adverse Yield Move =								0.9999		
Standar Deviasi =					0.0149	Standar Deviasi =								0.0136		
Adverse Daily Yield Move =					0.0485	Adverse Daily Yield Move =								0.0507		
Market Value Position =					1.000,000	Market Value Position =								1.000,000		
Modified Duration,28/12/2007 =					2.36690	Modified Duration,28/12/2007 =								3.04760		
Modified Duration plus Convexity =					0.0880	2.4549	Modified Duration plus Convexity =								0.1100	3.1576
Daily Price Volatility =					-0.1147761	-0.1190434	Daily Price Volatility =								-0.154487	-0.160003
Daily Earning at Risk (DEAR) =					(1,147.76)	(1,190.43)	Daily Earning at Risk (DEAR) =					(1,544.87)	(1,600.63)			
VAR untuk N hari (2 hari) =					(1,623.18)	(1,683.53)	VAR untuk N hari (2 hari) =					(2,184.77)	(2,263.63)			
VAR untuk N hari (7 hari) =					(3,036.69)	(3,149.59)	VAR untuk N hari (7 hari) =					(4,087.34)	(4,234.87)			
VAR untuk 1 bulan (30 hari) =					(6,286.55)	(6,520.28)	VAR untuk 1 bulan (30 hari) =					(8,461.59)	(8,767.01)			
VAR untuk 2 bulan (60 hari) =					(8,890.52)	(9,221.07)	VAR untuk 2 bulan (60 hari) =					(11,966.50)	(12,398.42)			
VAR untuk 3 bulan (90 hari) =					(10,868.62)	(11,293.45)	VAR untuk 3 bulan (90 hari) =					(14,655.91)	(15,184.90)			
VAR untuk 4 bulan (120 hari) =					(12,573.09)	(13,040.56)	VAR untuk 4 bulan (120 hari) =					(16,923.19)	(17,534.01)			
VAR untuk 5 bulan (150 hari) =					(14,057.15)	(14,579.78)	VAR untuk 5 bulan (150 hari) =					(18,920.70)	(19,603.62)			
VAR untuk 6 bulan (180 hari) =					(15,398.83)	(15,971.35)	VAR untuk 6 bulan (180 hari) =					(20,726.58)	(21,474.69)			
VAR untuk 12 bulan (360 hari) =					(21,777.24)	(22,586.90)	VAR untuk 12 bulan (360 hari) =					(29,311.82)	(30,369.80)			

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0021

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0022

Periode Juni 2008 FR0023 & FR0024

Govt Bond FR0023						Govt Bond FR0024							
Date	Maturity	Coupon	YTM	Yield Change	Price	Date	Maturity	Coupon	YTM	Yield Change	Price		
07/07/08	15-Dec-12	11.000	12.7930	-0.0051	94.0519	0.0022	07/07/08	15-Oct-10	12.000	12.2750	0.0057	99.4252	-0.0014
07/04/08	15-Dec-12	11.000	12.8580	-0.0035	93.8424	0.0015	07/04/08	15-Oct-10	12.000	12.2050	-0.0044	99.5598	0.0011
07/03/08	15-Dec-12	11.000	12.9030	0.0069	93.7001	-0.0028	07/03/08	15-Oct-10	12.000	12.2590	0.0006	99.4548	-0.0001
07/02/08	15-Dec-12	11.000	12.8140	-0.0104	93.9750	0.0046	07/02/08	15-Oct-10	12.000	12.2520	-0.0075	99.4675	0.0018
07/01/08	15-Dec-12	11.000	12.9490	-0.0030	93.5458	0.0013	07/01/08	15-Oct-10	12.000	12.3440	-0.0005	99.2893	0.0001
06/30/08	15-Dec-12	11.000	12.9880	0.0020	93.4198	-0.0008	06/30/08	15-Oct-10	12.000	12.3500	-0.0023	99.2759	0.0006
06/27/08	15-Dec-12	11.000	12.9620	0.0026	93.4972	-0.0011	06/27/08	15-Oct-10	12.000	12.3790	-0.0009	99.2208	0.0002
06/26/08	15-Dec-12	11.000	12.9290	-0.0005	93.6024	0.0003	06/26/08	15-Oct-10	12.000	12.3900	-0.0004	99.1975	0.0001
06/25/08	15-Dec-12	11.000	12.9350	0.0005	93.5761	-0.0002	06/25/08	15-Oct-10	12.000	12.3950	-0.0040	99.1860	0.0010
06/24/08	15-Dec-12	11.000	12.9280	0.0012	93.5947	-0.0005	06/24/08	15-Oct-10	12.000	12.4450	-0.0006	99.0895	0.0002
06/23/08	15-Dec-12	11.000	12.9120	-0.0015	93.6444	0.0007	06/23/08	15-Oct-10	12.000	12.4520	-0.0026	99.0746	0.0007
06/20/08	15-Dec-12	11.000	12.9310	0.0016	93.5821	-0.0007	06/20/08	15-Oct-10	12.000	12.4850	0.0052	99.0093	-0.0013
06/19/08	15-Dec-12	11.000	12.9100	0.0238	93.6460	-0.0101	06/19/08	15-Oct-10	12.000	12.4210	0.0072	99.1333	-0.0017
06/18/08	15-Dec-12	11.000	12.6100	-0.0423	94.6047	0.0192	06/18/08	15-Oct-10	12.000	12.3320	-0.0279	99.3067	0.0070
06/17/08	15-Dec-12	11.000	13.1670	-0.0032	92.8240	0.0015	06/17/08	15-Oct-10	12.000	12.6860	-0.0052	98.6135	0.0013
06/16/08	15-Dec-12	11.000	13.2090	-0.0008	92.6887	0.0004	06/16/08	15-Oct-10	12.000	12.7520	0.0202	98.4845	-0.0050
06/13/08	15-Dec-12	11.000	13.2190	-0.0011	92.6553	0.0006	06/13/08	15-Oct-10	12.000	12.5000	-0.0108	98.9750	0.0027
06/12/08	15-Dec-12	11.000	13.2340	0.0035	92.6033	-0.0015	06/12/08	15-Oct-10	12.000	12.6370	0.0140	98.7067	-0.0034
06/11/08	15-Dec-12	11.000	13.1880	0.0063	92.7404	-0.0027	06/11/08	15-Oct-10	12.000	12.4620	0.0253	99.0482	-0.0061
06/10/08	15-Dec-12	11.000	13.1060	0.0135	92.9945	-0.0059	06/10/08	15-Oct-10	12.000	12.1550	0.0166	99.6537	-0.0040
06/09/08	15-Dec-12	11.000	12.9320	0.0122	93.5458	-0.0053	06/09/08	15-Oct-10	12.000	11.9560	0.0080	100.0498	-0.0019
06/06/08	15-Dec-12	11.000	12.7760	0.0080	94.0438	-0.0035	06/06/08	15-Oct-10	12.000	11.8610	0.0078	100.2418	-0.0018
06/05/08	15-Dec-12	11.000	12.6740	0.0076	94.3700	-0.0032	06/05/08	15-Oct-10	12.000	11.7690	-0.0014	100.4274	0.0003
06/04/08	15-Dec-12	11.000	12.5780	0.0058	94.6710	-0.0025	06/04/08	15-Oct-10	12.000	11.7850	0.0072	100.3976	-0.0017
06/03/08	15-Dec-12	11.000	12.5050	0.0026	94.9046	-0.0011	06/03/08	15-Oct-10	12.000	11.7010	0.0010	100.5675	-0.0003
06/02/08	15-Dec-12	11.000	12.4730	0.0055	95.0060	-0.0023	06/02/08	15-Oct-10	12.000	11.6890	0.0013	100.5937	-0.0003
05/30/08	15-Dec-12	11.000	12.4050	0.0041	95.2282	-0.0017	05/30/08	15-Oct-10	12.000	11.6740	0.0012	100.6237	-0.0003
05/29/08	15-Dec-12	11.000	12.3540	0.0024	95.3923	-0.0009	05/29/08	15-Oct-10	12.000	11.6600	0.0046	100.6530	-0.0011
05/28/08	15-Dec-12	11.000	12.3240	-0.0063	95.4826	0.0027	05/28/08	15-Oct-10	12.000	11.6070	0.0128	100.7658	-0.0030
05/27/08	15-Dec-12	11.000	12.4020	-0.0019	95.2244	0.0009	05/27/08	15-Oct-10	12.000	11.4600	-0.0023	101.0667	0.0005
05/26/08	15-Dec-12	11.000	12.4260	0.0193	95.1422	-0.0081	05/26/08	15-Oct-10	12.000	11.4860	0.0075	101.0165	-0.0017
05/23/08	15-Dec-12	11.000	12.1910	0.0132	95.9158	-0.0055	05/23/08	15-Oct-10	12.000	11.4010	0.0048	101.1916	-0.0011
05/22/08	15-Dec-12	11.000	12.0320	0.0012	96.4450	-0.0004	05/22/08	15-Oct-10	12.000	11.3460	0.0058	101.3078	-0.0014
05/21/08	15-Dec-12	11.000	12.0180	-0.0017	96.4846	0.0007	05/21/08	15-Oct-10	12.000	11.2810	-0.0110	101.4473	0.0025
05/19/08	15-Dec-12	11.000	12.0380	-0.0035	96.4169	0.0015	05/19/08	15-Oct-10	12.000	11.4060	-0.0025	101.1905	0.0006
05/16/08	15-Dec-12	11.000	12.0800	-0.0054	96.2711	0.0023	05/16/08	15-Oct-10	12.000	11.4350	-0.0029	101.1320	0.0007
05/15/08	15-Dec-12	11.000	12.1450	0.0014	96.0496	-0.0005	05/15/08	15-Oct-10	12.000	11.4680	-0.0042	101.0663	0.0009
05/14/08	15-Dec-12	11.000	12.1280	-0.0034	96.1012	0.0015	05/14/08	15-Oct-10	12.000	11.5160	-0.0018	100.9722	0.0004
05/13/08	15-Dec-12	11.000	12.1690	-0.0049	95.9599	0.0021	05/13/08	15-Oct-10	12.000	11.5370	-0.0011	100.9301	0.0002
05/12/08	15-Dec-12	11.000	12.2280	-0.0009	95.7579	0.0004	05/12/08	15-Oct-10	12.000	11.5500	0.0018	100.9057	-0.0004
05/09/08	15-Dec-12	11.000	12.2400	-0.0024	95.7175	0.0011	05/09/08	15-Oct-10	12.000	11.5290	-0.0041	100.9491	0.0010
05/08/08	15-Dec-12	11.000	12.2700	0.0013	95.6139	-0.0005	05/08/08	15-Oct-10	12.000	11.5770	-0.0060	100.8520	0.0014
05/07/08	15-Dec-12	11.000	12.2540	-0.0030	95.6607	0.0013	05/07/08	15-Oct-10	12.000	11.6470	-0.0032	100.7116	0.0008
05/06/08	15-Dec-12	11.000	12.2910	-0.0049	95.5342	0.0022	05/06/08	15-Oct-10	12.000	11.6840	0.0094	100.6349	-0.0023
05/05/08	15-Dec-12	11.000	12.3520	-0.0019	95.3277	0.0009	05/05/08	15-Oct-10	12.000	11.5750	-0.0057	100.8630	0.0013
05/02/08	15-Dec-12	11.000	12.3760	0.0084	95.2453	-0.0036	05/02/08	15-Oct-10	12.000	11.6410	-0.0094	100.7282	0.0023
04/30/08	15-Dec-12	11.000	12.2730	-0.0005	95.5861	0.0003	04/30/08	15-Oct-10	12.000	11.7520	0.0285	100.4973	-0.0068
04/29/08	15-Dec-12	11.000	12.2790	0.0004	95.5594	-0.0001	04/29/08	15-Oct-10	12.000	11.4260	0.0033	101.1843	-0.0008
04/28/08	15-Dec-12	11.000	12.2740	0.0049	95.5720	-0.0021	04/28/08	15-Oct-10	12.000	11.3880	-0.0441	101.2682	0.0110
04/25/08	15-Dec-12	11.000	12.2140	-0.0158	95.7708	0.0068	04/25/08	15-Oct-10	12.000	11.9140	0.0893	100.1667	-0.0202
04/24/08	15-Dec-12	11.000	12.4070	0.0167	95.1218	-0.0071	04/24/08	15-Oct-10	12.000	10.9370	0.0050	102.2333	-0.0012
04/23/08	15-Dec-12	11.000	12.2030	0.0534	95.7985	-0.0216	04/23/08	15-Oct-10	12.000	10.8830	0.0243	102.3583	-0.0054
04/22/08	15-Dec-12	11.000	11.5840	0.0398	97.9167	-0.0156	04/22/08	15-Oct-10	12.000	10.6250	-0.0020	102.9180	0.0004
04/21/08	15-Dec-12	11.000	11.1410	0.0069	99.4680	-0.0023	04/21/08	15-Oct-10	12.000	10.6460	0.0033	102.8767	-0.0008
04/18/08	15-Dec-12	11.000	11.0780	0.0063	99.6994	-0.0024	04/18/08	15-Oct-10	12.000	10.6110	0.0064	102.9564	-0.0015
04/17/08	15-Dec-12	11.000	11.0070	-0.0018	99.9425	0.0006	04/17/08	15-Oct-10	12.000	10.5430	0.0074	103.1068	-0.0018
04/16/08	15-Dec-12	11.000	11.0250	-0.0012	99.8800	0.0005	04/16/08	15-Oct-10	12.000	10.4660	0.0076	103.2879	-0.0017
04/15/08	15-Dec-12	11.000	11.0380	-0.0014	99.8325	0.0005	04/15/08	15-Oct-10	12.000	10.3870	0.0086	103.4655	-0.0019
04/14/08	15-Dec-12	11.000	11.0530	0.0190	99.7778	-0.0074	04/14/08	15-Oct-10	12.000	10.2980	0.0106	103.6660	-0.0023
04/11/08	15-Dec-12	11.000	10.8470	-0.0212	100.5166	0.0085	04/11/08	15-Oct-10	12.000	10.1900	-0.0304	103.9071	0.0068
04/10/08	15-Dec-12	11.000	11.0820	-0.0305	99.8728	0.0126	04/10/08	15-Oct-10	12.000	10.5090	-0.0209	103.2083	0.0047
04/09/08	15-Dec-12	11.000	11.4310	-0.0254	98.4362	0.0107	04/09/08	15-Oct-10	12.000	10.7330	-0.0465	102.7220	0.0112
04/08/08	15-Dec-12	11.000	11.7290	0.0186	97.3956	-0.0076	04/08/08	15-Oct-10	12.000	11.2570	0.0243	101.5833	-0.0057
04/07/08	15-Dec-12	11.000	11.5150	0.0216	98.1390	-0.0087	04/07/08	15-Oct-10	12.000	10.9900	0.0442	102.1633	-0.0099
04/04/08	15-Dec-12	11.000	11.2710	0.0066	99.0000	-0.0026	04/04/08	15-Oct-10	12.000	10.5250	-0.0016	103.1850	0.0003
04/03/08	15-Dec-12	11.000	11.1970	0.0258	99.2600	-0.0101	04/03/08	15-Oct-10	12.000	10.5420	0.0063	103.1500	-0.0015
04/02/08	15-Dec-12	11.000	10.9150	0.0792	100.2716	-0.0285	04/02/08	15-Oct-10	12.000	10.4760	0.1360	103.3040	-0.0267
04/01/08	15-Dec-12	11.000	10.1140	-0.0290	103.2167	0.0110	04/01/08	15-Oct-10	12.000	9.2220	-0.0496	106.1425	0.0104
03/31/08	15-Dec-12	11.000	10.4160	0.0286	102.0935	-0.0105	03/31/08	15-Oct-10	12.000	9.5430	0.0431	105.4152	-0.0086
03/28/08	15-Dec-12	11.000	10.1260	0.0213	103.1746	-0.0077	03/28/08	15-Oct-10	12.000	9.1490	-0.0049	106.3262	0.0008
03/27/08	15-Dec-12	11.000	9.9150	0.0159	103.9700	-0.0057	03/27/08	15-Oct-10	12.000	9.1940	0.0031	106.2377	-0.0007
03/26/08	15-Dec-12	11.000	9.7600	-0.0069	104.5676	0.0025	03/26/08	15-Oct-10	12.000	9.1660	0.0141	106.3077	-0.0028
03/25/08	15-Dec-12	11.000	9.8280	0.0113	104.								

03/14/08	15-Dec-12	11.000	9.5670	0.0209	105.3305	-0.0072	03/14/08	15-Oct-10	12.000	8.9520	0.0274	106.8597	-0.0053
03/13/08	15-Dec-12	11.000	9.3710	0.0095	106.0977	-0.0033	03/13/08	15-Oct-10	12.000	8.7130	-0.0017	107.4321	0.0001
03/12/08	15-Dec-12	11.000	9.2830	0.0021	106.4482	-0.0007	03/12/08	15-Oct-10	12.000	8.7280	-0.0001	107.4172	0.0000
03/11/08	15-Dec-12	11.000	9.2640	0.0012	106.5268	-0.0005	03/11/08	15-Oct-10	12.000	8.7290	0.0068	107.4214	-0.0014
03/10/08	15-Dec-12	11.000	9.2530	0.0042	106.5749	-0.0015	03/10/08	15-Oct-10	12.000	8.6700	0.0030	107.5681	-0.0006
03/07/08	15-Dec-12	11.000	9.2140	0.0020	106.7300	-0.0007	03/07/08	15-Oct-10	12.000	8.6440	0.0068	107.6374	-0.0014
03/06/08	15-Dec-12	11.000	9.1960	0.0035	106.8019	-0.0012	03/06/08	15-Oct-10	12.000	8.5860	-0.0036	107.7832	0.0004
03/05/08	15-Dec-12	11.000	9.1640	-0.0008	106.9322	0.0001	03/05/08	15-Oct-10	12.000	8.6170	0.0008	107.7355	-0.0002
03/04/08	15-Dec-12	11.000	9.1710	-0.0012	106.9165	0.0004	03/04/08	15-Oct-10	12.000	8.6100	0.0088	107.7604	-0.0017
03/03/08	15-Dec-12	11.000	9.1820	0.0023	106.8784	-0.0008	03/03/08	15-Oct-10	12.000	8.5350	0.0013	107.9488	-0.0003
02/29/08	15-Dec-12	11.000	9.1610	-0.0076	106.9650	0.0026	02/29/08	15-Oct-10	12.000	8.5240	-0.0076	107.9814	0.0013
02/28/08	15-Dec-12	11.000	9.2310	0.0108	106.6880	-0.0038	02/28/08	15-Oct-10	12.000	8.5890	0.0041	107.8449	-0.0009
02/27/08	15-Dec-12	11.000	9.1320	0.0038	107.0898	-0.0013	02/27/08	15-Oct-10	12.000	8.5540	0.0018	107.9367	-0.0004
02/26/08	15-Dec-12	11.000	9.0970	-0.0039	107.2343	0.0013	02/26/08	15-Oct-10	12.000	8.5390	0.0155	107.9807	-0.0030
02/25/08	15-Dec-12	11.000	9.1330	0.0010	107.0926	-0.0004	02/25/08	15-Oct-10	12.000	8.4090	-0.0023	108.3040	0.0004
02/22/08	15-Dec-12	11.000	9.1240	0.0015	107.1364	-0.0005	02/22/08	15-Oct-10	12.000	8.4280	0.0312	108.2648	-0.0060
02/21/08	15-Dec-12	11.000	9.1100	0.0066	107.1913	-0.0024	02/21/08	15-Oct-10	12.000	8.1730	0.0021	108.9147	-0.0005
02/20/08	15-Dec-12	11.000	9.0500	0.0001	107.4459	-0.0001	02/20/08	15-Oct-10	12.000	8.1560	-0.0001	108.9650	-0.0001
02/19/08	15-Dec-12	11.000	9.0490	0.0004	107.4528	-0.0002	02/19/08	15-Oct-10	12.000	8.1570	-0.0016	108.9711	0.0002
02/18/08	15-Dec-12	11.000	9.0450	-0.0023	107.4722	0.0008	02/18/08	15-Oct-10	12.000	8.1700	-0.0173	108.9478	0.0032
02/15/08	15-Dec-12	11.000	9.0660	0.0003	107.3910	-0.0002	02/15/08	15-Oct-10	12.000	8.3140	0.0194	108.5992	-0.0038
02/14/08	15-Dec-12	11.000	9.0630	-0.0008	107.4078	0.0002	02/14/08	15-Oct-10	12.000	8.1560	-0.0012	109.0144	0.0002
02/13/08	15-Dec-12	11.000	9.0700	0.0051	107.3879	-0.0018	02/13/08	15-Oct-10	12.000	8.1660	0.0037	108.9970	-0.0008
02/12/08	15-Dec-12	11.000	9.0240	0.0036	107.5788	-0.0012	02/12/08	15-Oct-10	12.000	8.1360	-0.0010	109.0797	0.0001
02/11/08	15-Dec-12	11.000	8.9920	0.0021	107.7111	-0.0007	02/11/08	15-Oct-10	12.000	8.1440	-0.0042	109.0688	0.0007
02/08/08	15-Dec-12	11.000	8.9730	0.0004	107.7915	-0.0002	02/08/08	15-Oct-10	12.000	8.1780	0.0031	108.9914	-0.0008
02/06/08	15-Dec-12	11.000	8.9690	-0.0014	107.8122	0.0004	02/06/08	15-Oct-10	12.000	8.1530	-0.0012	109.0772	0.0001
02/05/08	15-Dec-12	11.000	8.9820	-0.0050	107.7715	0.0017	02/05/08	15-Oct-10	12.000	8.1630	0.0039	109.0681	-0.0008
02/04/08	15-Dec-12	11.000	9.0270	0.0010	107.5935	-0.0004	02/04/08	15-Oct-10	12.000	8.1310	0.0016	109.1580	-0.0004
02/01/08	15-Dec-12	11.000	9.0180	0.0028	107.6361	-0.0010	02/01/08	15-Oct-10	12.000	8.1180	-0.0022	109.1975	0.0002
01/31/08	15-Dec-12	11.000	8.9930	0.0007	107.7422	-0.0003	01/31/08	15-Oct-10	12.000	8.1360	0.0007	109.1789	-0.0002
01/30/08	15-Dec-12	11.000	8.9870	0.0011	107.7763	-0.0004	01/30/08	15-Oct-10	12.000	8.1300	-0.0022	109.2016	0.0003
01/29/08	15-Dec-12	11.000	8.9770	-0.0044	107.8202	0.0015	01/29/08	15-Oct-10	12.000	8.1480	0.0010	109.1634	-0.0003
01/28/08	15-Dec-12	11.000	9.0170	-0.0020	107.6618	0.0007	01/28/08	15-Oct-10	12.000	8.1400	-0.0083	109.1935	0.0015
01/25/08	15-Dec-12	11.000	9.0350	0.0028	107.5905	-0.0010	01/25/08	15-Oct-10	12.000	8.2080	-0.0138	109.0292	0.0025
01/24/08	15-Dec-12	11.000	9.0100	-0.0051	107.6994	0.0017	01/24/08	15-Oct-10	12.000	8.3230	-0.0118	108.7617	0.0022
01/23/08	15-Dec-12	11.000	9.0560	-0.0004	107.5206	0.0001	01/23/08	15-Oct-10	12.000	8.4220	-0.0020	108.5190	0.0003
01/22/08	15-Dec-12	11.000	9.0600	0.0079	107.5098	-0.0027	01/22/08	15-Oct-10	12.000	8.4390	0.0034	108.4850	-0.0007
01/21/08	15-Dec-12	11.000	8.8890	-0.0018	107.8012	0.0006	01/21/08	15-Oct-10	12.000	8.4100	-0.0027	108.5650	0.0005
01/18/08	15-Dec-12	11.000	9.0050	0.0003	107.7415	-0.0001	01/18/08	15-Oct-10	12.000	8.4330	-0.0037	108.5142	0.0005
01/17/08	15-Dec-12	11.000	9.0020	-0.0011	107.7576	0.0003	01/17/08	15-Oct-10	12.000	8.4640	0.0007	108.4590	-0.0002
01/16/08	15-Dec-12	11.000	9.0120	0.0043	107.7272	-0.0015	01/16/08	15-Oct-10	12.000	8.4580	0.0104	108.4820	-0.0021
01/15/08	15-Dec-12	11.000	8.9730	-0.0029	107.8919	0.0010	01/15/08	15-Oct-10	12.000	8.3710	-0.0062	108.7100	0.0011
01/14/08	15-Dec-12	11.000	8.9990	0.0033	107.7879	-0.0012	01/14/08	15-Oct-10	12.000	8.4230	0.0072	108.5857	-0.0015
01/11/08	15-Dec-12	11.000	8.9690	-0.0086	107.9155	0.0029	01/11/08	15-Oct-10	12.000	8.3630	-0.0083	108.7450	0.0014
01/09/08	15-Dec-12	11.000	9.0470	-0.0062	107.6010	0.0020	01/09/08	15-Oct-10	12.000	8.4330	0.0055	108.5919	-0.0012
01/08/08	15-Dec-12	11.000	9.1030	-0.0010	107.3843	0.0003	01/08/08	15-Oct-10	12.000	8.3870	-0.0002	108.7230	0.0000
01/07/08	15-Dec-12	11.000	9.1120	-0.0016	107.3534	0.0005	01/07/08	15-Oct-10	12.000	8.3890	-0.0094	108.7250	0.0018
01/04/08	15-Dec-12	11.000	9.1270	-0.0046	107.2981	0.0016	01/04/08	15-Oct-10	12.000	8.4690	-0.0119	108.5300	0.0022
01/03/08	15-Dec-12	11.000	9.1890	-0.0017	107.1300	0.0005	01/03/08	15-Oct-10	12.000	8.5710	0.0217	108.2910	-0.0044
01/02/08	15-Dec-12	11.000	9.1850	0.0000	107.0733	0.0000	01/02/08	15-Oct-10	12.000	8.3890	0.0000	108.7658	0.0057
Yield Change =				0.343784	101.7661	-0.1277	Yield Change =				0.408074	105.1393	-0.0828
Yield Change =				0.343784			Yield Change =				0.408074		
Probabilitas Adverse Yield Move =				0.996562			Probabilitas Adverse Yield Move =				0.995919		
Standar Deviasi =				0.013878			Standar Deviasi =				0.020920		
Adverse Daily Yield Move =				0.037511			Adverse Daily Yield Move =				0.055340		
Market Value Position =				1,000,000			Market Value Position =				1,000,000		
Modified Duration,28/12/2007 =				3.67870			Modified Duration,28/12/2007 =				2.41580		
Modified Duration plus Convexity =				0.1900	3.8687		Modified Duration plus Convexity =				0.0700	2.4858	
Daily Price Volatility =				-0.1379900	-0.1451170		Daily Price Volatility =				-0.1336901	-0.1375639	
Daily Earning at Risk (DEAR) =				(1,379.90)	(1,451.17)		Daily Earning at Risk (DEAR) =				(1,336.90)	(1,375.64)	
VAR untuk N hari (2 hari) =				(1,951.47)	(2,052.26)		VAR untuk N hari (2 hari) =				(1,890.66)	(1,945.45)	
VAR untuk N hari (7 hari) =				(3,850.87)	(3,839.44)		VAR untuk N hari (7 hari) =				(3,537.11)	(3,639.60)	
VAR untuk 1 bulan (30 hari) =				(7,558.02)	(7,948.39)		VAR untuk 1 bulan (30 hari) =				(7,322.51)	(7,534.68)	
VAR untuk 2 bulan (60 hari) =				(10,688.66)	(11,240.72)		VAR untuk 2 bulan (60 hari) =				(10,355.59)	(10,655.65)	
VAR untuk 3 bulan (90 hari) =				(13,090.88)	(13,767.01)		VAR untuk 3 bulan (90 hari) =				(12,682.96)	(13,050.46)	
VAR untuk 4 bulan (120 hari) =				(15,116.06)	(15,896.77)		VAR untuk 4 bulan (120 hari) =				(14,645.02)	(15,069.37)	
VAR untuk 5 bulan (150 hari) =				(16,900.26)	(17,773.13)		VAR untuk 5 bulan (150 hari) =				(16,373.63)	(16,848.07)	
VAR untuk 6 bulan (180 hari) =				(18,513.30)	(19,469.49)		VAR untuk 6 bulan (180 hari) =				(17,936.41)	(18,456.13)	
VAR untuk 12 bulan (360 hari) =				(26,181.76)	(27,534.02)		VAR untuk 12 bulan (360 hari) =				(25,365.91)	(26,100.91)	
Sumber: Bloomberg, diolah dengan Bloomberg. Govt Bond FR0023						Sumber: Bloomberg, diolah dengan Bloomberg. Govt Bond FR0024							

Periode 2007 FR0023 & FR0024

Govt Bond FR0023							Govt Bond FR0024						
Date	Maturity	Coupon	YTM		Price		Date	Maturity	Coupon	YTM		Price	
12/28/07	15-Dec-12	11.000	9.1760	-0.0018	107.1149	0.0006	12/28/07	15-Oct-10	12.000	8.6330	0.0148	108.1475	-0.0033
12/27/07	15-Dec-12	11.000	9.1930	0.0002	107.0489	-0.0003	12/27/07	15-Oct-10	12.000	8.5070	-0.0194	108.5070	0.0039
12/26/07	15-Dec-12	11.000	9.1910	-0.0015	107.0769	0.0005	12/26/07	15-Oct-10	12.000	8.6750	-0.0022	108.0830	0.0004
12/24/07	15-Dec-12	11.000	9.2050	0.0040	107.0220	-0.0014	12/24/07	15-Oct-10	12.000	8.6940	0.0009	108.0400	-0.0003
12/21/07	15-Dec-12	11.000	9.1680	-0.0088	107.1763	0.0030	12/21/07	15-Oct-10	12.000	8.6860	0.0184	108.0742	-0.0040
12/19/07	15-Dec-12	11.000	9.2490	-0.0017	106.8536	0.0005	12/19/07	15-Oct-10	12.000	8.5290	0.0110	108.5038	-0.0024
12/18/07	15-Dec-12	11.000	9.2650	0.0344	106.8000	-0.0118	12/18/07	15-Oct-10	12.000	8.4360	0.0058	108.7594	-0.0013
12/17/07	15-Dec-12	11.000	8.9570	0.0112	108.0765	-0.0038	12/17/07	15-Oct-10	12.000	8.3870	0.0006	108.8964	-0.0002
12/14/07	15-Dec-12	11.000	8.8580	0.0029	108.4896	-0.0011	12/14/07	15-Oct-10	12.000	8.3820	0.0014	108.9171	-0.0005
12/13/07	15-Dec-12	11.000	8.8320	-0.0061	108.6062	0.0020	12/13/07	15-Oct-10	12.000	8.3700	0.0002	108.9714	-0.0001
12/12/07	15-Dec-12	11.000	8.8860	0.0023	108.3920	-0.0008	12/12/07	15-Oct-10	12.000	8.3680	-0.0119	108.9850	0.0024
12/11/07	15-Dec-12	11.000	8.8660	0.0009	108.4755	-0.0004	12/11/07	15-Oct-10	12.000	8.4690	0.0079	108.7267	-0.0017
12/10/07	15-Dec-12	11.000	8.8580	-0.0055	108.5138	0.0019	12/10/07	15-Oct-10	12.000	8.4030	-0.0097	108.9083	0.0019
12/07/07	15-Dec-12	11.000	8.9070	-0.0145	108.3100	0.0050	12/07/07	15-Oct-10	12.000	8.4850	0.0002	108.7000	-0.0003
12/06/07	15-Dec-12	11.000	9.0380	-0.0121	107.7703	0.0042	12/06/07	15-Oct-10	12.000	8.4830	0.0053	108.7292	-0.0012
12/05/07	15-Dec-12	11.000	9.1490	0.0052	107.3175	-0.0018	12/05/07	15-Oct-10	12.000	8.4380	-0.0524	108.8563	0.0113
12/04/07	15-Dec-12	11.000	9.1020	-0.0167	107.5124	0.0060	12/04/07	15-Oct-10	12.000	8.9050	0.0120	107.6400	-0.0026
12/03/07	15-Dec-12	11.000	9.2570	-0.0155	106.8750	0.0056	12/03/07	15-Oct-10	12.000	8.7990	0.0077	107.9250	-0.0017
11/30/07	15-Dec-12	11.000	9.4030	-0.0394	106.2788	0.0149	11/30/07	15-Oct-10	12.000	8.7320	-0.0005	108.1008	-0.0001
11/29/07	15-Dec-12	11.000	9.7890	-0.0130	104.7148	0.0049	11/29/07	15-Oct-10	12.000	8.7360	-0.0048	108.1170	0.0010
11/28/07	15-Dec-12	11.000	9.9180	-0.0047	104.2040	0.0018	11/28/07	15-Oct-10	12.000	8.7780	0.0055	108.0134	-0.0012
11/27/07	15-Dec-12	11.000	9.9650	0.0033	104.0152	-0.0013	11/27/07	15-Oct-10	12.000	8.7300	-0.0102	108.1470	0.0021
11/26/07	15-Dec-12	11.000	9.9320	-0.0067	104.1488	0.0026	11/26/07	15-Oct-10	12.000	8.8200	0.0038	107.9190	-0.0008
11/23/07	15-Dec-12	11.000	9.9990	0.0001	103.8818	-0.0001	11/23/07	15-Oct-10	12.000	8.7870	0.0085	108.0106	-0.0020
11/22/07	15-Dec-12	11.000	9.9980	0.0184	103.8882	-0.0070	11/22/07	15-Oct-10	12.000	8.7130	0.0065	108.2287	-0.0014
11/21/07	15-Dec-12	11.000	9.8170	0.0151	104.8163	-0.0056	11/21/07	15-Oct-10	12.000	8.6570	0.0361	108.3833	-0.0074
11/20/07	15-Dec-12	11.000	9.6710	0.0363	105.2106	-0.0130	11/20/07	15-Oct-10	12.000	8.3550	-0.0190	109.1968	0.0039
11/19/07	15-Dec-12	11.000	9.3320	0.0177	106.5987	-0.0063	11/19/07	15-Oct-10	12.000	8.5170	-0.0154	108.7717	0.0032
11/16/07	15-Dec-12	11.000	9.1700	0.0204	107.2719	-0.0071	11/16/07	15-Oct-10	12.000	8.6500	0.0002	108.4238	-0.0003
11/15/07	15-Dec-12	11.000	8.9870	-0.0055	108.0400	0.0019	11/15/07	15-Oct-10	12.000	8.6480	-0.0013	108.4517	0.0002
11/14/07	15-Dec-12	11.000	9.0370	0.0069	107.8400	-0.0024	11/14/07	15-Oct-10	12.000	8.6590	0.0453	108.4313	-0.0092
11/13/07	15-Dec-12	11.000	8.9750	0.0085	108.1025	-0.0030	11/13/07	15-Oct-10	12.000	8.2840	-0.0016	109.4426	0.0002
11/12/07	15-Dec-12	11.000	8.8990	-0.0016	108.4273	0.0005	11/12/07	15-Oct-10	12.000	8.2970	0.0263	109.4176	-0.0053
11/09/07	15-Dec-12	11.000	8.9130	0.0011	108.3727	-0.0004	11/09/07	15-Oct-10	12.000	8.0840	-0.0006	110.0012	-0.0001
11/08/07	15-Dec-12	11.000	8.9030	0.0326	108.4190	-0.0110	11/08/07	15-Oct-10	12.000	8.0890	-0.0088	110.0160	0.0017
11/07/07	15-Dec-12	11.000	8.6220	0.0028	109.8275	-0.0010	11/07/07	15-Oct-10	12.000	8.1610	0.0103	109.8264	-0.0022
11/06/07	15-Dec-12	11.000	8.5980	0.0032	109.7329	-0.0011	11/06/07	15-Oct-10	12.000	8.0780	-0.0063	110.0640	0.0012
11/05/07	15-Dec-12	11.000	8.5710	0.0091	109.8546	-0.0031	11/05/07	15-Oct-10	12.000	8.1290	-0.0217	109.9322	0.0044
11/02/07	15-Dec-12	11.000	8.4940	0.0012	110.1907	-0.0004	11/02/07	15-Oct-10	12.000	8.3090	0.0081	109.4508	-0.0019
11/01/07	15-Dec-12	11.000	8.4840	-0.0001	110.2402	-0.0001	11/01/07	15-Oct-10	12.000	8.2420	-0.0076	109.6577	0.0015
10/31/07	15-Dec-12	11.000	8.4850	-0.0113	110.2488	0.0038	10/31/07	15-Oct-10	12.000	8.3050	-0.0040	109.4960	0.0008
10/30/07	15-Dec-12	11.000	8.5820	0.0016	109.8304	-0.0006	10/30/07	15-Oct-10	12.000	8.3380	-0.0006	109.4139	0.0001
10/29/07	15-Dec-12	11.000	8.5680	-0.0107	109.8945	0.0036	10/29/07	15-Oct-10	12.000	8.3430	0.0004	109.4073	-0.0002
10/26/07	15-Dec-12	11.000	8.6610	-0.0039	109.4988	0.0013	10/26/07	15-Oct-10	12.000	8.3400	0.0028	109.4250	-0.0008
10/25/07	15-Dec-12	11.000	8.6950	-0.0046	109.3546	0.0015	10/25/07	15-Oct-10	12.000	8.3170	-0.0005	109.5117	0.0000
10/24/07	15-Dec-12	11.000	8.7350	0.0128	109.1918	-0.0044	10/24/07	15-Oct-10	12.000	8.3210	-0.0007	109.5099	0.0001
10/23/07	15-Dec-12	11.000	8.6250	0.0021	109.6698	-0.0008	10/23/07	15-Oct-10	12.000	8.3270	0.0028	109.5010	-0.0007
10/22/07	15-Dec-12	11.000	8.6070	0.0067	109.7525	-0.0020	10/22/07	15-Oct-10	12.000	8.3040	-0.0013	109.5727	0.0002
10/10/07	15-Dec-12	11.000	8.5580	-0.0047	109.9702	0.0015	10/19/07	15-Oct-10	12.000	8.3150	-0.0157	109.5500	0.0031
10/18/07	15-Dec-12	11.000	8.5980	-0.0152	109.8002	0.0052	10/18/07	15-Oct-10	12.000	8.4480	0.0001	109.2116	-0.0001
10/17/07	15-Dec-12	11.000	8.7310	-0.0022	109.2374	0.0007	10/17/07	15-Oct-10	12.000	8.4470	-0.0034	109.2200	0.0007
10/12/07	15-Dec-12	11.000	8.7500	-0.0033	109.1581	0.0011	10/12/07	15-Oct-10	12.000	8.4760	0.0045	109.1407	-0.0010
10/11/07	15-Dec-12	11.000	8.7790	-0.0007	109.0344	0.0000	10/11/07	15-Oct-10	12.000	8.4380	-0.0041	109.2533	0.0005
10/10/07	15-Dec-12	11.000	8.7850	0.0009	109.0308	-0.0004	10/10/07	15-Oct-10	12.000	8.4730	0.0024	109.2016	-0.0005
10/09/07	15-Dec-12	11.000	8.7770	-0.0044	109.0707	0.0015	10/09/07	15-Oct-10	12.000	8.4530	-0.0033	109.2615	0.0006
10/08/07	15-Dec-12	11.000	8.8160	0.0039	108.9025	-0.0014	10/08/07	15-Oct-10	12.000	8.4810	-0.0039	109.1906	0.0008
10/05/07	15-Dec-12	11.000	8.7820	-0.0013	109.0562	0.0003	10/05/07	15-Oct-10	12.000	8.5140	-0.0021	109.1079	0.0003
10/04/07	15-Dec-12	11.000	8.7930	-0.0029	109.0192	0.0010	10/04/07	15-Oct-10	12.000	8.5320	-0.0068	109.0784	0.0014
10/03/07	15-Dec-12	11.000	8.8190	-0.0045	108.9105	0.0018	10/03/07	15-Oct-10	12.000	8.5900	0.0036	108.9239	-0.0008
10/02/07	15-Dec-12	11.000	8.8580	0.0052	108.7408	-0.0019	10/02/07	15-Oct-10	12.000	8.5590	-0.0089	109.0156	0.0019
10/01/07	15-Dec-12	11.000	8.8130	-0.0052	108.9444	0.0018	10/01/07	15-Oct-10	12.000	8.6360	0.0042	108.8089	-0.0010
09/28/07	15-Dec-12	11.000	8.8590	0.0015	108.7476	-0.0006	09/28/07	15-Oct-10	12.000	8.6000	0.0037	108.9156	-0.0010
09/27/07	15-Dec-12	11.000	8.8450	0.0014	108.8119	-0.0005	09/27/07	15-Oct-10	12.000	8.5680	-0.0097	109.0237	0.0021
09/26/07	15-Dec-12	11.000	8.8340	-0.0062	108.8878	0.0021	09/26/07	15-Oct-10	12.000	8.6520	0.0009	108.7969	-0.0002
09/25/07	15-Dec-12	11.000	8.8890	-0.0132	108.6381	0.0047	09/25/07	15-Oct-10	12.000	8.6440	-0.0094	108.8238	0.0020
09/24/07	15-Dec-12	11.000	9.0080	-0.0057	108.1241	0.0024	09/24/07	15-Oct-10	12.000	8.7260	-0.0031	108.6039	0.0006
09/21/07	15-Dec-12	11.000	9.0690	-0.0116	107.8855	0.0041	09/21/07	15-Oct-10	12.000	8.7530	-0.0149	108.5357	0.0032
09/20/07	15-Dec-12	11.000	9.1750	-0.0055	107.4201	0.0020	09/20/07	15-Oct-10	12.000	8.8850	0.0030	108.1876	-0.0007
09/19/07	15-Dec-12	11.000	9.2260	0.0015	107.2077	-0.0006	09/19/07	15-Oct-10	12.000	8.8580	-0.0017	108.2671	0.0003
09/16/07	15-Dec-12	11.000	9.2120	-0.0026	107.2888	0.0009	09/18/07	15-Oct-10	12.000	8.8730	0.0008	108.2313	-0.0002
09/17/07	15-Dec-12	11.000	9.2360	-0.0010	107.1687	0.0003	09/17/07	15-Oct-10	12.000	8.8660	-0.0019	108.2565	0.0004
09/14/07	15-Dec-12	11.000	9.2450	-0.0009	107.1343	0.0003	09/14/07	15-Oct-10	12.000	8.8830	-0.0057	108.2170	0.0012
09/13/07	15-Dec-12	11.000	9.2530	-0.0036	107.1065	0.0013	09/13/07	15-Oct-10	12.000				

09/12/07	15-Dec-12	11.000	9.2860	-0.0040	106.9712	0.0015	09/12/07	15-Oct-10	12.000	8.8620	-0.0044	108.2967	0.0009
09/11/07	15-Dec-12	11.000	9.3230	0.0041	106.8143	-0.0016	09/11/07	15-Oct-10	12.000	8.9010	0.0102	108.1962	-0.0024
09/10/07	15-Dec-12	11.000	9.2850	-0.0001	106.9804	0.0000	09/10/07	15-Oct-10	12.000	8.8110	-0.0073	108.4538	0.0016
09/07/07	15-Dec-12	11.000	9.2860	0.0018	106.9792	-0.0007	09/07/07	15-Oct-10	12.000	8.8760	0.0019	108.2756	-0.0006
09/06/07	15-Dec-12	11.000	9.2690	0.0002	107.0587	-0.0001	09/06/07	15-Oct-10	12.000	8.8590	0.0021	108.3432	-0.0005
09/05/07	15-Dec-12	11.000	9.2670	-0.0030	107.0700	0.0011	09/05/07	15-Oct-10	12.000	8.8400	-0.0048	108.4025	0.0011
09/04/07	15-Dec-12	11.000	9.2950	0.0029	106.9551	-0.0011	09/04/07	15-Oct-10	12.000	8.8830	0.0066	108.2860	-0.0016
09/03/07	15-Dec-12	11.000	9.2680	-0.0035	107.0733	0.0013	09/03/07	15-Oct-10	12.000	8.8250	-0.0025	108.4554	0.0005
08/31/07	15-Dec-12	11.000	9.3010	0.0001	106.9348	-0.0001	08/31/07	15-Oct-10	12.000	8.8470	0.0076	108.3994	-0.0019
08/30/07	15-Dec-12	11.000	9.3000	0.0083	106.9493	-0.0031	08/30/07	15-Oct-10	12.000	8.7800	-0.0008	108.6063	0.0001
08/29/07	15-Dec-12	11.000	9.2230	-0.0045	107.2825	0.0017	08/29/07	15-Oct-10	12.000	8.7870	-0.0195	108.5940	0.0045
08/28/07	15-Dec-12	11.000	9.2650	-0.0469	107.1038	0.0184	08/28/07	15-Oct-10	12.000	8.9620	-0.0342	108.1066	0.0082
08/27/07	15-Dec-12	11.000	9.7210	-0.0057	105.1677	0.0022	08/27/07	15-Oct-10	12.000	9.2790	0.0042	107.2246	-0.0010
08/24/07	15-Dec-12	11.000	9.7770	-0.0353	104.9367	0.0143	08/24/07	15-Oct-10	12.000	9.2400	-0.0269	107.3370	0.0065
08/23/07	15-Dec-12	11.000	10.1350	0.0070	103.4544	-0.0028	08/23/07	15-Oct-10	12.000	9.4950	0.1139	106.6430	-0.0251
08/22/07	15-Dec-12	11.000	10.0650	0.1133	103.7444	-0.0403	08/22/07	15-Oct-10	12.000	8.5240	-0.0068	109.3900	0.0015
08/21/07	15-Dec-12	11.000	9.0410	-0.0164	108.0958	0.0061	08/21/07	15-Oct-10	12.000	8.5820	-0.0003	109.2300	0.0000
08/20/07	15-Dec-12	11.000	9.1920	0.0178	107.4451	-0.0065	08/20/07	15-Oct-10	12.000	8.5850	0.0035	109.2292	-0.0008
08/16/07	15-Dec-12	11.000	9.0310	0.0104	108.1475	-0.0039	08/16/07	15-Oct-10	12.000	8.5550	0.0066	109.3213	-0.0017
08/15/07	15-Dec-12	11.000	8.9380	0.0022	108.5690	-0.0008	08/15/07	15-Oct-10	12.000	8.4990	-0.0069	109.5097	0.0015
08/14/07	15-Dec-12	11.000	8.9180	0.0016	108.6596	-0.0006	08/14/07	15-Oct-10	12.000	8.5580	0.0258	109.3452	-0.0057
08/13/07	15-Dec-12	11.000	8.9040	0.0039	108.7258	-0.0015	08/13/07	15-Oct-10	12.000	8.3430	0.0029	109.9750	-0.0007
08/10/07	15-Dec-12	11.000	8.8690	-0.0044	108.8848	0.0015	08/10/07	15-Oct-10	12.000	8.3190	-0.0042	110.0537	0.0007
08/09/07	15-Dec-12	11.000	8.9080	-0.0001	108.7204	0.0000	08/09/07	15-Oct-10	12.000	8.3540	0.0168	109.9720	-0.0037
08/08/07	15-Dec-12	11.000	8.9090	0.0154	108.7205	-0.0055	08/08/07	15-Oct-10	12.000	8.2160	0.0011	110.3850	-0.0003
08/07/07	15-Dec-12	11.000	8.7740	0.0008	109.3257	-0.0003	08/07/07	15-Oct-10	12.000	8.2070	-0.0005	110.4200	0.0000
08/06/07	15-Dec-12	11.000	8.7670	0.0008	109.3602	-0.0003	08/06/07	15-Oct-10	12.000	8.2110	0.0027	110.4150	-0.0007
08/03/07	15-Dec-12	11.000	8.7600	0.0024	109.3964	-0.0010	08/03/07	15-Oct-10	12.000	8.1890	-0.0013	110.4870	0.0001
08/02/07	15-Dec-12	11.000	8.7390	0.0106	109.5023	-0.0038	08/02/07	15-Oct-10	12.000	8.2000	0.0002	110.4779	-0.0001
08/01/07	15-Dec-12	11.000	8.8470	-0.0027	109.9151	0.0009	08/01/07	15-Oct-10	12.000	8.1980	-0.0001	110.4923	0.0000
07/31/07	15-Dec-12	11.000	8.6700	0.0035	109.8150	-0.0013	07/31/07	15-Oct-10	12.000	8.1990	0.0011	110.4968	-0.0003
07/30/07	15-Dec-12	11.000	8.6400	0.0050	108.9577	-0.0018	07/30/07	15-Oct-10	12.000	8.1900	0.0020	110.5309	-0.0005
07/27/07	15-Dec-12	11.000	8.5970	0.0016	110.1581	-0.0007	07/27/07	15-Oct-10	12.000	8.1740	0.0020	110.5853	-0.0006
07/26/07	15-Dec-12	11.000	8.5830	0.0000	110.2294	-0.0001	07/26/07	15-Oct-10	12.000	8.1580	-0.0005	110.6561	0.0000
07/25/07	15-Dec-12	11.000	8.5830	-0.0046	110.2354	0.0016	07/25/07	15-Oct-10	12.000	8.1620	-0.0041	110.6539	0.0009
07/24/07	15-Dec-12	11.000	8.6230	0.0010	110.0577	-0.0004	07/24/07	15-Oct-10	12.000	8.1960	-0.0007	110.5588	0.0001
07/23/07	15-Dec-12	11.000	8.6140	-0.0038	110.1021	0.0013	07/23/07	15-Oct-10	12.000	8.2020	-0.0024	110.5501	0.0005
07/20/07	15-Dec-12	11.000	8.6470	-0.0001	109.9592	-0.0001	07/20/07	15-Oct-10	12.000	8.2220	0.0007	110.4985	-0.0004
07/19/07	15-Dec-12	11.000	8.6480	0.0046	109.9685	-0.0017	07/19/07	15-Oct-10	12.000	8.2160	0.0001	110.5389	-0.0001
07/18/07	15-Dec-12	11.000	8.6080	-0.0009	110.1519	0.0003	07/18/07	15-Oct-10	12.000	8.2150	-0.0024	110.5487	0.0005
07/17/07	15-Dec-12	11.000	8.6160	-0.0005	110.1217	0.0001	07/17/07	15-Oct-10	12.000	8.2350	-0.0033	110.4976	0.0006
07/16/07	15-Dec-12	11.000	8.6200	-0.0010	110.1085	0.0003	07/16/07	15-Oct-10	12.000	8.2620	0.0010	110.4260	-0.0003
07/13/07	15-Dec-12	11.000	8.6290	-0.0012	110.0704	0.0003	07/13/07	15-Oct-10	12.000	8.2540	0.0047	110.4561	-0.0013
07/12/07	15-Dec-12	11.000	8.6390	0.0038	110.0383	-0.0014	07/12/07	15-Oct-10	12.000	8.2150	-0.0052	110.5961	0.0011
07/11/07	15-Dec-12	11.000	8.6060	-0.0003	110.1930	0.0001	07/11/07	15-Oct-10	12.000	8.2580	0.0030	110.4758	-0.0007
07/10/07	15-Dec-12	11.000	8.6090	-0.0044	110.1846	0.0015	07/10/07	15-Oct-10	12.000	8.2330	0.0149	110.5574	-0.0034
07/09/07	15-Dec-12	11.000	8.6470	0.0006	110.0188	-0.0002	07/09/07	15-Oct-10	12.000	8.1120	-0.0190	110.9300	0.0042
07/06/07	15-Dec-12	11.000	8.6420	0.0034	110.0439	-0.0013	07/06/07	15-Oct-10	12.000	8.2690	0.0011	110.4651	-0.0005
07/05/07	15-Dec-12	11.000	8.6130	0.0017	110.1903	-0.0006	07/05/07	15-Oct-10	12.000	8.2600	-0.0069	110.5164	0.0015
07/04/07	15-Dec-12	11.000	8.5980	0.0005	110.2594	-0.0002	07/04/07	15-Oct-10	12.000	8.3170	-0.0018	110.3536	0.0003
07/03/07	15-Dec-12	11.000	8.5940	0.0014	110.2844	-0.0005	07/03/07	15-Oct-10	12.000	8.3320	0.0018	110.3150	-0.0006
07/02/07	15-Dec-12	11.000	8.5820	0.0001	110.3421	-0.0001	07/02/07	15-Oct-10	12.000	8.3170	-0.0026	110.3667	0.0005
06/29/07	15-Dec-12	11.000	8.5810	-0.0083	110.3531	0.0021	06/29/07	15-Oct-10	12.000	8.3390	0.0051	110.3100	-0.0013
06/28/07	15-Dec-12	11.000	8.6350	0.0173	110.1180	-0.0061	06/28/07	15-Oct-10	12.000	8.2970	-0.0005	110.4571	0.0001
06/27/07	15-Dec-12	11.000	8.4880	-0.0038	110.7987	0.0013	06/27/07	15-Oct-10	12.000	8.3020	0.0014	110.4500	-0.0004
06/26/07	15-Dec-12	11.000	8.5190	-0.0009	110.6573	0.0003	06/26/07	15-Oct-10	12.000	8.2900	-0.0017	110.4950	0.0003
06/25/07	15-Dec-12	11.000	8.5270	0.0042	110.6283	-0.0015	06/25/07	15-Oct-10	12.000	8.3040	0.0405	110.4600	-0.0089
06/22/07	15-Dec-12	11.000	8.4910	0.0038	110.7968	-0.0015	06/22/07	15-Oct-10	12.000	7.9810	0.0131	111.4525	-0.0031
06/21/07	15-Dec-12	11.000	8.4590	0.0019	110.9586	-0.0007	06/21/07	15-Oct-10	12.000	7.8780	-0.0540	111.7935	0.0124
06/20/07	15-Dec-12	11.000	8.4430	-0.0089	111.0387	0.0031	06/20/07	15-Oct-10	12.000	8.3280	0.0019	110.4275	-0.0005
06/19/07	15-Dec-12	11.000	8.5190	-0.0094	110.6917	0.0033	06/19/07	15-Oct-10	12.000	8.3120	0.0034	110.4820	-0.0009
06/18/07	15-Dec-12	11.000	8.6000	-0.0050	110.3268	0.0018	06/18/07	15-Oct-10	12.000	8.2840	0.0029	110.5767	-0.0007
06/15/07	15-Dec-12	11.000	8.6430	-0.0017	110.1333	0.0005	06/15/07	15-Oct-10	12.000	8.2600	0.0045	110.6566	-0.0012
06/14/07	15-Dec-12	11.000	8.6580	0.0015	110.0783	-0.0008	06/14/07	15-Oct-10	12.000	8.2230	-0.0056	110.7942	0.0012
06/13/07	15-Dec-12	11.000	8.6450	-0.0102	110.1421	0.0037	06/13/07	15-Oct-10	12.000	8.2690	-0.0013	110.6598	0.0002
06/12/07	15-Dec-12	11.000	8.7340	-0.0082	109.7376	0.0029	06/12/07	15-Oct-10	12.000	8.2800	0.0027	110.6340	-0.0007
06/11/07	15-Dec-12	11.000	8.8060	0.0435	108.4160	-0.0152	06/11/07	15-Oct-10	12.000	8.2580	-0.0018	110.7085	0.0003
06/08/07	15-Dec-12	11.000	8.4390	0.0032	111.1012	-0.0012	06/08/07	15-Oct-10	12.000	8.2730	-0.0023	110.6717	0.0003
06/07/07	15-Dec-12	11.000	8.4120	0.0030	111.2382	-0.0011	06/07/07	15-Oct-10	12.000	8.2920	0.0004	110.6360	-0.0002
06/06/07	15-Dec-12	11.000	8.3870	-0.0064	111.3567	0.0022	06/06/07	15-Oct-10	12.000	8.2890	0.0013	110.6550	-0.0004
06/05/07	15-Dec-12	11.000	8.4410	-0.0008	111.1130	0.0003	06/05/07	15-Oct-10	12.000	8.2780	0.0237	110.6967	-0.0054
06/04/07	15-Dec-12	11.000	8.4480	0.0061	111.0835	-0.0021	06/04/07	15-Oct-10	12.000	8.0860	-0.0057	111.2950	0.0013
06/01/07	15-Dec-12	11.000	8.3970	-0.0027	111.3215	0.0008	06/01/07	15-Oct-10	12.000	8.1320	0.0057	111.1538	-0.0014
05/31/07	15-Dec-12	11.000	8.4200	-0.0132	111.2287	0.0047	05/31/07	15-Oct-10	12.000	8.0860	-0.0061	111.3058	

05/25/07	15-Dec-12	11.000	8.4160	-0.0073	111.2755	0.0026	05/25/07	15-Oct-10	12.000	8.3190	0.0064	110.6392	-0.0017
05/24/07	15-Dec-12	11.000	8.4780	-0.0076	110.9883	0.0027	05/24/07	15-Oct-10	12.000	8.2660	-0.0027	110.8287	0.0006
05/23/07	15-Dec-12	11.000	8.5430	-0.0001	110.6897	0.0000	05/23/07	15-Oct-10	12.000	8.2880	-0.0064	110.7676	0.0000
05/22/07	15-Dec-12	11.000	8.5440	-0.0233	110.6898	0.0086	05/22/07	15-Oct-10	12.000	8.2910	0.0128	110.7646	-0.0030
05/21/07	15-Dec-12	11.000	8.7480	0.0001	109.7465	0.0000	05/21/07	15-Oct-10	12.000	8.1860	-0.0233	111.1006	0.0055
05/18/07	15-Dec-12	11.000	8.7470	-0.0058	109.7494	0.0021	05/18/07	15-Oct-10	12.000	8.3810	-0.0026	110.4953	0.0006
05/17/07	15-Dec-12	11.000	8.7980	0.0006	109.5194	-0.0003	05/17/07	15-Oct-10	12.000	8.4030	0.0004	110.4340	-0.0004
05/16/07	15-Dec-12	11.000	8.7930	0.0009	109.5562	-0.0004	05/16/07	15-Oct-10	12.000	8.4000	0.0001	110.4815	-0.0001
05/15/07	15-Dec-12	11.000	8.7850	0.0015	109.5957	-0.0006	05/15/07	15-Oct-10	12.000	8.3990	-0.0011	110.4918	0.0002
05/14/07	15-Dec-12	11.000	8.7720	-0.0008	109.6608	0.0002	05/14/07	15-Oct-10	12.000	8.4080	0.0059	110.4716	-0.0016
05/11/07	15-Dec-12	11.000	8.7790	0.0035	109.6396	-0.0013	05/11/07	15-Oct-10	12.000	8.3590	-0.0094	110.6497	0.0022
05/10/07	15-Dec-12	11.000	8.7480	0.0097	109.7842	-0.0036	05/10/07	15-Oct-10	12.000	8.4380	0.0037	110.4097	-0.0010
05/09/07	15-Dec-12	11.000	8.6640	-0.0133	110.1756	0.0049	05/09/07	15-Oct-10	12.000	8.4070	-0.0058	110.5153	0.0013
05/08/07	15-Dec-12	11.000	8.7810	-0.0098	109.6381	0.0036	05/08/07	15-Oct-10	12.000	8.4560	-0.0014	110.3683	0.0003
05/07/07	15-Dec-12	11.000	8.8680	-0.0024	109.2433	0.0008	05/07/07	15-Oct-10	12.000	8.4680	0.0017	110.3406	-0.0006
05/04/07	15-Dec-12	11.000	8.8890	-0.0008	109.1543	0.0002	05/04/07	15-Oct-10	12.000	8.4540	-0.0021	110.4072	0.0004
05/03/07	15-Dec-12	11.000	8.8960	-0.0017	109.1278	0.0006	05/03/07	15-Oct-10	12.000	8.4720	0.0089	110.3585	-0.0022
05/02/07	15-Dec-12	11.000	8.9110	0.0008	109.0582	-0.0004	05/02/07	15-Oct-10	12.000	8.3970	-0.0038	110.5988	0.0008
05/01/07	15-Dec-12	11.000	8.9040	-0.0054	109.0965	0.0020	05/01/07	15-Oct-10	12.000	8.4290	0.0020	110.5067	-0.0006
04/30/07	15-Dec-12	11.000	8.9520	-0.0028	108.8778	0.0010	04/30/07	15-Oct-10	12.000	8.4120	-0.0002	110.5700	-0.0002
04/27/07	15-Dec-12	11.000	8.9770	-0.0053	108.7729	0.0020	04/27/07	15-Oct-10	12.000	8.4140	-0.0013	110.5873	0.0003
04/26/07	15-Dec-12	11.000	9.0250	-0.0036	108.5535	0.0014	04/26/07	15-Oct-10	12.000	8.4250	-0.0066	110.5577	0.0015
04/25/07	15-Dec-12	11.000	9.0580	-0.0023	108.4048	0.0008	04/25/07	15-Oct-10	12.000	8.4810	0.0025	110.3890	-0.0007
04/24/07	15-Dec-12	11.000	9.0790	-0.0034	108.3140	0.0013	04/24/07	15-Oct-10	12.000	8.4600	-0.0008	110.4632	0.0001
04/23/07	15-Dec-12	11.000	9.1100	-0.0009	108.1750	0.0003	04/23/07	15-Oct-10	12.000	8.4670	-0.0021	110.4496	0.0003
04/20/07	15-Dec-12	11.000	9.1180	-0.0012	108.1462	0.0004	04/20/07	15-Oct-10	12.000	8.4850	0.0024	110.4160	-0.0006
04/19/07	15-Dec-12	11.000	9.1290	-0.0004	108.1006	0.0002	04/19/07	15-Oct-10	12.000	8.4650	-0.0018	110.4870	0.0004
04/18/07	15-Dec-12	11.000	9.1330	0.0014	108.0821	-0.0006	04/18/07	15-Oct-10	12.000	8.4800	-0.0022	110.4460	0.0005
04/17/07	15-Dec-12	11.000	9.1200	-0.0009	108.1442	0.0003	04/17/07	15-Oct-10	12.000	8.4990	-0.0029	110.3947	0.0006
04/16/07	15-Dec-12	11.000	9.1280	0.0007	108.1125	-0.0003	04/16/07	15-Oct-10	12.000	8.5240	0.0028	110.3246	-0.0009
04/13/07	15-Dec-12	11.000	9.1220	-0.0024	108.1479	0.0009	04/13/07	15-Oct-10	12.000	8.5000	0.0006	110.4186	-0.0002
04/12/07	15-Dec-12	11.000	9.1440	-0.0010	108.0479	0.0003	04/12/07	15-Oct-10	12.000	8.4950	0.0028	110.4421	-0.0007
04/11/07	15-Dec-12	11.000	9.1530	-0.0033	108.0111	0.0012	04/11/07	15-Oct-10	12.000	8.4710	-0.0039	110.5235	0.0009
04/10/07	15-Dec-12	11.000	9.1830	-0.0001	107.8787	0.0000	04/10/07	15-Oct-10	12.000	8.5040	-0.0007	110.4252	0.0001
04/09/07	15-Dec-12	11.000	9.1840	-0.0023	107.8737	0.0008	04/09/07	15-Oct-10	12.000	8.5100	0.0001	110.4152	-0.0002
04/05/07	15-Dec-12	11.000	9.2050	-0.0002	107.7927	0.0001	04/05/07	15-Oct-10	12.000	8.5090	-0.0006	110.4428	0.0001
04/04/07	15-Dec-12	11.000	9.2070	-0.0010	107.7830	0.0004	04/04/07	15-Oct-10	12.000	8.5140	-0.0047	110.4337	0.0011
04/03/07	15-Dec-12	11.000	9.2160	0.0012	107.7451	-0.0005	04/03/07	15-Oct-10	12.000	8.5540	-0.0026	110.3116	0.0006
04/02/07	15-Dec-12	11.000	9.2050	-0.0008	107.7884	0.0002	04/02/07	15-Oct-10	12.000	8.5760	-0.0002	110.2457	-0.0001
03/30/07	15-Dec-12	11.000	9.2130	-0.0003	107.7726	0.0001	03/30/07	15-Oct-10	12.000	8.5780	-0.0012	110.2597	0.0002
03/29/07	15-Dec-12	11.000	9.2160	-0.0008	107.7584	0.0003	03/29/07	15-Oct-10	12.000	8.5880	0.0015	110.2354	-0.0004
03/28/07	15-Dec-12	11.000	9.2230	0.0007	107.7295	-0.0003	03/28/07	15-Oct-10	12.000	8.5750	0.0011	110.2828	-0.0003
03/27/07	15-Dec-12	11.000	9.2170	-0.0028	107.7593	0.0011	03/27/07	15-Oct-10	12.000	8.5660	-0.0089	110.3162	0.0022
03/26/07	15-Dec-12	11.000	9.2430	-0.0029	107.6446	0.0011	03/26/07	15-Oct-10	12.000	8.6430	0.0127	110.0758	-0.0033
03/23/07	15-Dec-12	11.000	9.2700	-0.0025	107.5307	0.0010	03/23/07	15-Oct-10	12.000	8.5350	-0.0063	110.4410	0.0015
03/22/07	15-Dec-12	11.000	9.2930	-0.0058	107.4238	0.0023	03/22/07	15-Oct-10	12.000	8.5890	-0.0005	110.2762	0.0001
03/21/07	15-Dec-12	11.000	9.3470	-0.0014	107.1809	0.0005	03/21/07	15-Oct-10	12.000	8.5930	-0.0030	110.2695	0.0008
03/20/07	15-Dec-12	11.000	9.3600	-0.0028	107.1239	0.0010	03/20/07	15-Oct-10	12.000	8.6190	0.0001	110.1842	-0.0001
03/19/07	15-Dec-12	11.000	9.3860	0.0004	107.0171	-0.0002	03/19/07	15-Oct-10	12.000	8.6180	-0.0002	110.1933	-0.0002
03/16/07	15-Dec-12	11.000	9.3820	-0.0027	107.0388	0.0011	03/16/07	15-Oct-10	12.000	8.6200	0.0002	110.2140	-0.0001
03/15/07	15-Dec-12	11.000	9.4070	-0.0077	106.9237	0.0031	03/15/07	15-Oct-10	12.000	8.6180	-0.0047	110.2252	0.0011
03/14/07	15-Dec-12	11.000	9.4800	-0.0054	106.5959	0.0026	03/14/07	15-Oct-10	12.000	8.6590	-0.0116	110.0997	0.0029
03/13/07	15-Dec-12	11.000	9.5410	-0.0032	106.3201	0.0013	03/13/07	15-Oct-10	12.000	8.7610	-0.0010	109.7770	0.0002
03/12/07	15-Dec-12	11.000	9.5720	-0.0008	106.1866	0.0003	03/12/07	15-Oct-10	12.000	8.7700	0.0128	109.7565	-0.0034
03/09/07	15-Dec-12	11.000	9.5800	-0.0023	106.1533	0.0009	03/09/07	15-Oct-10	12.000	8.6590	-0.0190	110.1296	0.0049
03/08/07	15-Dec-12	11.000	9.6020	0.0027	106.0563	-0.0011	03/08/07	15-Oct-10	12.000	8.8270	-0.0043	109.5960	0.0011
03/07/07	15-Dec-12	11.000	9.5760	-0.0045	106.1746	0.0018	03/07/07	15-Oct-10	12.000	8.8650	-0.0025	109.4783	0.0006
03/06/07	15-Dec-12	11.000	9.6190	-0.0031	105.9822	0.0012	03/06/07	15-Oct-10	12.000	8.8870	0.0278	109.4144	-0.0071
03/05/07	15-Dec-12	11.000	9.6490	0.0075	105.8529	-0.0031	03/05/07	15-Oct-10	12.000	8.6470	0.0012	110.1961	-0.0004
03/02/07	15-Dec-12	11.000	9.5770	-0.0027	106.1841	0.0011	03/02/07	15-Oct-10	12.000	8.6370	-0.0006	110.2456	0.0001
03/01/07	15-Dec-12	11.000	9.6030	-0.0060	106.0673	0.0024	03/01/07	15-Oct-10	12.000	8.6420	-0.0164	110.2354	0.0042
02/28/07	15-Dec-12	11.000	9.6810	-0.0026	105.8084	0.0011	02/28/07	15-Oct-10	12.000	8.7880	-0.0106	109.7750	0.0027
02/27/07	15-Dec-12	11.000	9.6860	-0.0004	105.6957	0.0001	02/27/07	15-Oct-10	12.000	8.8800	-0.0007	109.4764	0.0001
02/26/07	15-Dec-12	11.000	9.6900	0.0009	105.6864	-0.0004	02/26/07	15-Oct-10	12.000	8.8860	0.0273	109.4625	-0.0071
02/23/07	15-Dec-12	11.000	9.6810	0.0044	105.7266	-0.0018	02/23/07	15-Oct-10	12.000	8.6500	-0.0352	110.2484	0.0094
02/22/07	15-Dec-12	11.000	9.6390	0.0005	105.9188	-0.0002	02/22/07	15-Oct-10	12.000	8.9660	-0.0002	109.2264	0.0000
02/21/07	15-Dec-12	11.000	9.6340	-0.0017	105.9435	0.0007	02/21/07	15-Oct-10	12.000	8.9680	0.0072	109.2264	-0.0019
02/20/07	15-Dec-12	11.000	9.6500	-0.0003	105.8733	0.0000	02/20/07	15-Oct-10	12.000	8.9040	0.0306	109.4387	-0.0079
02/19/07	15-Dec-12	11.000	9.6530	0.0025	105.8688	-0.0011	02/19/07	15-Oct-10	12.000	8.6400	-0.0002	110.3064	-0.0001
02/16/07	15-Dec-12	11.000	9.6290	0.0011	105.9809	-0.0005	02/16/07	15-Oct-10	12.000	8.8420	0.0015	110.3198	-0.0004
02/15/07	15-Dec-12	11.000	9.6180	-0.0057	106.0303	0.0023	02/15/07	15-Oct-10	12.000	8.6290	-0.0043	110.3684	0.0010
02/14/07	15-Dec-12	11.000	9.6730	-0.0075	105.7867	0.0031	02/14/07	15-Oct-10	12.000	8.6660	-0.0278	110.2528	0.0074
02/13/07	15-Dec-12	11.000	9.7460	0.0084	105.4550	-0.0035	02/13/07	15-Oct-10	12.000	8.9140	0.0310	109.4482	-0.0080
02/12/07	15-Dec-12	11.000	9.6650	0.0083	105.8299	-0.0035	02/12/07	15-Oct-10	12.000	8.6460	-0.0006	110.3311	

02/06/07	15-Dec-12	11.000	9.5200	0.0005	106.5054	-0.0003	02/06/07	15-Oct-10	12.000	8.6260	-0.0013	110.4352	0.0003
02/05/07	15-Dec-12	11.000	9.5150	-0.0016	106.5337	0.0006	02/05/07	15-Oct-10	12.000	8.6370	0.0013	110.4050	-0.0005
02/02/07	15-Dec-12	11.000	9.5300	-0.0007	106.4698	0.0003	02/02/07	15-Oct-10	12.000	8.6260	-0.0015	110.4603	0.0003
02/01/07	15-Dec-12	11.000	9.5370	-0.0015	106.4396	0.0006	02/01/07	15-Oct-10	12.000	8.6390	-0.0051	110.4233	0.0013
01/31/07	15-Dec-12	11.000	9.5510	-0.0002	106.3762	0.0001	01/31/07	15-Oct-10	12.000	8.6830	0.0002	110.2846	-0.0001
01/30/07	15-Dec-12	11.000	9.5530	-0.0007	106.3698	0.0002	01/30/07	15-Oct-10	12.000	8.6810	-0.0018	110.2969	0.0004
01/29/07	15-Dec-12	11.000	9.5600	0.0007	106.3455	-0.0003	01/29/07	15-Oct-10	12.000	8.6970	-0.0044	110.2510	0.0010
01/26/07	15-Dec-12	11.000	9.5530	0.0007	106.3792	-0.0003	01/26/07	15-Oct-10	12.000	8.7350	-0.0106	110.1440	0.0028
01/25/07	15-Dec-12	11.000	9.5460	-0.0046	106.4142	0.0019	01/25/07	15-Oct-10	12.000	8.8290	-0.0119	109.8401	0.0031
01/24/07	15-Dec-12	11.000	9.5900	-0.0015	106.2176	0.0006	01/24/07	15-Oct-10	12.000	8.9350	0.0039	109.4956	-0.0011
01/23/07	15-Dec-12	11.000	9.8040	-0.0065	106.1528	0.0026	01/23/07	15-Oct-10	12.000	8.9000	-0.0009	109.6169	0.0002
01/22/07	15-Dec-12	11.000	9.6670	0.0018	105.8730	-0.0008	01/22/07	15-Oct-10	12.000	8.9080	-0.0028	109.5967	0.0006
01/19/07	15-Dec-12	11.000	9.6500	-0.0071	105.9543	0.0030	01/19/07	15-Oct-10	12.000	8.9330	0.0049	109.5307	-0.0014
01/18/07	15-Dec-12	11.000	9.7190	0.0077	105.6368	-0.0032	01/18/07	15-Oct-10	12.000	8.8890	-0.0083	109.6836	0.0022
01/17/07	15-Dec-12	11.000	9.6450	0.0072	105.9799	-0.0030	01/17/07	15-Oct-10	12.000	8.9630	0.0002	109.4430	-0.0001
01/16/07	15-Dec-12	11.000	9.5760	0.0018	106.3008	-0.0008	01/16/07	15-Oct-10	12.000	8.9610	-0.0101	109.4550	0.0027
01/15/07	15-Dec-12	11.000	9.5590	0.0145	106.3868	-0.0060	01/15/07	15-Oct-10	12.000	9.0520	0.0100	109.1628	-0.0029
01/12/07	15-Dec-12	11.000	9.4220	0.0012	107.0288	-0.0005	01/12/07	15-Oct-10	12.000	8.9620	0.0016	109.4773	-0.0005
01/11/07	15-Dec-12	11.000	8.4110	0.0012	107.0805	-0.0005	01/11/07	15-Oct-10	12.000	8.9480	-0.0105	109.5276	0.0028
01/10/07	15-Dec-12	11.000	9.4000	-0.0032	107.1342	0.0013	01/10/07	15-Oct-10	12.000	9.0430	0.0061	109.2208	-0.0017
01/09/07	15-Dec-12	11.000	9.4300	-0.0040	106.9975	0.0016	01/09/07	15-Oct-10	12.000	8.9880	-0.0179	109.4083	0.0049
01/08/07	15-Dec-12	11.000	9.4680	-0.0063	106.8300	0.0026	01/08/07	15-Oct-10	12.000	9.1520	-0.0032	108.8716	0.0007
01/05/07	15-Dec-12	11.000	9.5280	0.0000	106.5510	0.0000	01/05/07	15-Oct-10	12.000	9.1810	0.0027	108.7915	-0.0008
	Yield Change =		-0.0218		108.5865	0.0074	01/04/07	15-Oct-10	12.000	9.1580	0.0000	108.8792	0.0000
	Probabilitas Adverse Yield Move =		0.99978					Yield Change =		-0.0374		110.1635	-0.0056
	Standar Deviasi =		0.0114					Probabilitas Adverse Yield Move =		0.9996			
	Adverse Daily Yield Move =		0.0403					Standar Deviasi =		0.0132			
	Market Value Position =		1,000,000					Adverse Daily Yield Move =		0.0445			
	Modified Duration,28/12/2007 =		3.67870					Market Value Position =		1,000,000			
	Modified Duration plus Convexity =		0.1900		3.8687			Modified Duration,28/12/2007 =		2.41580			
	Daily Price Volatility =		-0.148166		-0.155819			Modified Duration plus Convexity =		0.0700		2.4858	
	Daily Earning at Risk (DEAR) =		(1,481.66)		(1,558.19)			Daily Price Volatility =		-0.107464		-0.110578	
	VAR untuk N hari (2 hari) =		(2,095.38)		(2,203.61)			Daily Earning at Risk (DEAR) =		(1,074.64)		(1,105.78)	
	VAR untuk N hari (7 hari) =		(3,920.10)		(4,122.57)			VAR untuk N hari (2 hari) =		(1,519.78)		(1,563.81)	
	VAR untuk 1 bulan (30 hari) =		(8,115.36)		(8,534.53)			VAR untuk N hari (7 hari) =		(2,843.24)		(2,925.63)	
	VAR untuk 2 bulan (60 hari) =		(11,476.89)		(12,069.65)			VAR untuk 1 bulan (30 hari) =		(5,886.07)		(6,056.62)	
	VAR untuk 3 bulan (90 hari) =		(14,056.26)		(14,782.25)			VAR untuk 2 bulan (60 hari) =		(8,324.16)		(8,565.36)	
	VAR untuk 4 bulan (120 hari) =		(16,230.77)		(17,069.07)			VAR untuk 3 bulan (90 hari) =		(10,194.97)		(10,490.38)	
	VAR untuk 5 bulan (150 hari) =		(18,146.55)		(19,083.80)			VAR untuk 4 bulan (120 hari) =		(11,772.14)		(12,113.25)	
	VAR untuk 6 bulan (180 hari) =		(19,878.55)		(20,805.25)			VAR untuk 5 bulan (150 hari) =		(13,161.65)		(13,543.02)	
	VAR untuk 12 bulan (360 hari) =		(28,112.52)		(29,564.49)			VAR untuk 6 bulan (180 hari) =		(14,417.86)		(14,835.63)	
								VAR untuk 12 bulan (360 hari) =		(20,389.94)		(20,980.76)	

Sumber: Blomberg, diolah dengan Bloomberg, Govt Bond FR0023

Sumber: Blomberg, diolah dengan Bloomberg, Govt Bond FR0024

Periode Juni 2008 FR0025 & FR0026

Govt Bond FR0025						Govt Bond FR0026							
Date	Maturity	Coupon	YTM	Yield Change	Price	Date	Maturity	Coupon	YTM	Yield Change	Price		
07/07/08	15-Oct-11	10.000	12.6420	-0.0032	93.0639	0.0012	07/07/08	15-Oct-14	11.000	12.9240	-0.0044	91.8626	0.0025
07/04/08	15-Oct-11	10.000	12.6830	-0.0003	92.9659	0.0001	07/04/08	15-Oct-14	11.000	12.9810	-0.0076	91.6333	0.0043
07/03/08	15-Oct-11	10.000	12.6870	0.0028	92.9430	-0.0008	07/03/08	15-Oct-14	11.000	13.0800	0.0042	91.2369	-0.0023
07/02/08	15-Oct-11	10.000	12.6510	-0.0133	93.0190	0.0047	07/02/08	15-Oct-14	11.000	13.0250	-0.0077	91.4470	0.0044
07/01/08	15-Oct-11	10.000	12.8210	0.0038	92.5884	-0.0012	07/01/08	15-Oct-14	11.000	13.1260	-0.0058	91.0445	0.0033
06/30/08	15-Oct-11	10.000	12.7730	0.0007	92.7034	-0.0002	06/30/08	15-Oct-14	11.000	13.2020	0.0052	90.7455	-0.0029
06/27/08	15-Oct-11	10.000	12.7640	0.0000	92.7224	0.0000	06/27/08	15-Oct-14	11.000	13.1340	0.0022	91.0090	-0.0012
06/26/08	15-Oct-11	10.000	12.7640	0.0016	92.7180	-0.0004	06/26/08	15-Oct-14	11.000	13.1050	0.0020	91.1215	-0.0010
06/25/08	15-Oct-11	10.000	12.7440	-0.0047	92.7530	0.0017	06/25/08	15-Oct-14	11.000	13.0790	0.0010	91.2171	-0.0005
06/24/08	15-Oct-11	10.000	12.8040	0.0052	92.5965	-0.0017	06/24/08	15-Oct-14	11.000	13.0860	0.0028	91.2658	-0.0016
06/23/08	15-Oct-11	10.000	12.7380	-0.0030	92.7576	0.0011	06/23/08	15-Oct-14	11.000	13.0300	-0.0015	91.4087	0.0009
06/20/08	15-Oct-11	10.000	12.7780	0.0044	92.8580	-0.0015	06/20/08	15-Oct-14	11.000	13.0500	0.0043	91.3264	-0.0024
06/19/08	15-Oct-11	10.000	12.7200	0.0206	92.7953	-0.0068	06/19/08	15-Oct-14	11.000	12.9840	0.0215	91.5481	-0.0117
06/18/08	15-Oct-11	10.000	12.4630	-0.0420	93.4316	0.0150	06/18/08	15-Oct-14	11.000	12.7210	-0.0383	92.6365	0.0223
06/17/08	15-Oct-11	10.000	13.0090	-0.0047	92.0513	0.0017	06/17/08	15-Oct-14	11.000	13.2280	-0.0074	90.6125	0.0043
06/16/08	15-Oct-11	10.000	13.0700	-0.0009	91.8945	0.0004	06/16/08	15-Oct-14	11.000	13.3260	-0.0016	90.2255	0.0010
06/13/08	15-Oct-11	10.000	13.0820	-0.0022	91.8591	0.0008	06/13/08	15-Oct-14	11.000	13.3480	-0.0031	90.1351	0.0018
06/12/08	15-Oct-11	10.000	13.1110	0.0044	91.7816	-0.0014	06/12/08	15-Oct-14	11.000	13.3890	0.0030	89.9728	-0.0017
06/11/08	15-Oct-11	10.000	13.0530	0.0051	91.9106	-0.0018	06/11/08	15-Oct-14	11.000	13.3490	0.0293	90.1220	-0.0164
06/10/08	15-Oct-11	10.000	12.9870	0.0068	92.0718	-0.0023	06/10/08	15-Oct-14	11.000	12.9690	-0.0048	91.6250	0.0028
06/09/08	15-Oct-11	10.000	12.8990	0.0134	92.2875	-0.0046	06/09/08	15-Oct-14	11.000	13.0320	0.0086	91.3697	-0.0048
06/06/08	15-Oct-11	10.000	12.7280	0.0134	92.7170	-0.0045	06/06/08	15-Oct-14	11.000	12.9210	0.0072	91.8104	-0.0041

06/05/08	15-Oct-11	10.000	12.5600	0.0042	93.1398	-0.0013	06/05/08	15-Oct-14	11.000	12.8280	0.0023	92.1840	-0.0012
06/04/08	15-Oct-11	10.000	12.5080	0.0043	93.2607	-0.0014	06/04/08	15-Oct-14	11.000	12.7990	0.0044	92.2960	-0.0024
06/03/08	15-Oct-11	10.000	12.4550	0.0042	93.3930	-0.0014	06/03/08	15-Oct-14	11.000	12.7430	0.0070	92.5224	-0.0038
06/02/08	15-Oct-11	10.000	12.4030	0.0013	93.5220	-0.0004	06/02/08	15-Oct-14	11.000	12.6650	0.0068	92.8773	-0.0037
05/30/08	15-Oct-11	10.000	12.3870	0.0047	93.5578	-0.0016	05/30/08	15-Oct-14	11.000	12.5700	0.0007	93.2259	-0.0004
05/29/08	15-Oct-11	10.000	12.3290	-0.0068	93.7049	0.0024	05/29/08	15-Oct-14	11.000	12.5610	0.0048	93.2607	-0.0026
05/28/08	15-Oct-11	10.000	12.4130	-0.0039	93.4775	0.0014	05/28/08	15-Oct-14	11.000	12.5010	-0.0082	93.5051	0.0046
05/27/08	15-Oct-11	10.000	12.4620	0.0037	93.3464	-0.0012	05/27/08	15-Oct-14	11.000	12.6040	0.0049	93.0783	-0.0027
05/26/08	15-Oct-11	10.000	12.4160	0.0285	93.4600	-0.0095	05/26/08	15-Oct-14	11.000	12.5430	0.0116	93.3292	-0.0063
05/23/08	15-Oct-11	10.000	12.0720	0.0131	94.3531	-0.0043	05/23/08	15-Oct-14	11.000	12.3990	0.0144	93.9218	-0.0077
05/22/08	15-Oct-11	10.000	11.9160	0.0082	94.7590	-0.0020	05/22/08	15-Oct-14	11.000	12.2230	0.0080	94.6549	-0.0043
05/21/08	15-Oct-11	10.000	11.8430	-0.0001	94.9443	0.0001	05/21/08	15-Oct-14	11.000	12.1260	-0.0028	95.0607	0.0015
05/19/08	15-Oct-11	10.000	11.8440	-0.0075	94.9380	0.0025	05/19/08	15-Oct-14	11.000	12.1600	-0.0067	94.9185	0.0037
05/18/08	15-Oct-11	10.000	11.9330	-0.0091	94.6980	0.0031	05/18/08	15-Oct-14	11.000	12.2420	-0.0155	94.5700	0.0086
05/15/08	15-Oct-11	10.000	12.0420	0.0020	94.4044	-0.0008	05/15/08	15-Oct-14	11.000	12.4350	-0.0002	93.7633	0.0001
05/14/08	15-Oct-11	10.000	12.0180	0.0003	94.4606	-0.0001	05/14/08	15-Oct-14	11.000	12.4370	-0.0053	93.7523	0.0030
05/13/08	15-Oct-11	10.000	12.0140	-0.0046	94.4683	0.0016	05/13/08	15-Oct-14	11.000	12.5030	-0.0045	93.4762	0.0025
05/12/08	15-Oct-11	10.000	12.0700	-0.0072	94.3168	0.0025	05/12/08	15-Oct-14	11.000	12.5600	-0.0033	93.2393	0.0019
05/09/08	15-Oct-11	10.000	12.1570	0.0006	94.0832	-0.0002	05/09/08	15-Oct-14	11.000	12.6020	0.0003	93.0663	-0.0002
05/08/08	15-Oct-11	10.000	12.1500	0.0112	94.1001	-0.0036	05/08/08	15-Oct-14	11.000	12.5980	0.0002	93.0808	-0.0001
05/07/08	15-Oct-11	10.000	12.0160	-0.0073	94.4429	0.0025	05/07/08	15-Oct-14	11.000	12.5950	-0.0039	93.0883	0.0022
05/06/08	15-Oct-11	10.000	12.1040	0.0027	94.2077	-0.0009	05/06/08	15-Oct-14	11.000	12.6440	0.0007	92.8863	-0.0004
05/05/08	15-Oct-11	10.000	12.0710	0.0089	94.2915	-0.0030	05/05/08	15-Oct-14	11.000	12.6350	-0.0039	92.9225	0.0022
05/02/08	15-Oct-11	10.000	11.9840	-0.0014	94.5722	0.0005	05/02/08	15-Oct-14	11.000	12.6850	0.0077	92.7143	-0.0043
04/30/08	15-Oct-11	10.000	11.9810	0.0050	94.5254	-0.0018	04/30/08	15-Oct-14	11.000	12.5880	0.0014	93.1128	-0.0007
04/29/08	15-Oct-11	10.000	11.9210	-0.0014	94.6777	0.0006	04/29/08	15-Oct-14	11.000	12.5710	-0.0018	93.1791	0.0010
04/28/08	15-Oct-11	10.000	11.9380	-0.0040	94.6256	0.0014	04/28/08	15-Oct-14	11.000	12.5940	-0.0003	93.0815	0.0002
04/25/08	15-Oct-11	10.000	11.9860	-0.0115	94.4946	0.0040	04/25/08	15-Oct-14	11.000	12.5980	-0.0102	93.0634	0.0058
04/24/08	15-Oct-11	10.000	12.1250	0.0182	94.1204	-0.0054	04/24/08	15-Oct-14	11.000	12.7280	0.0169	92.5270	-0.0093
04/23/08	15-Oct-11	10.000	11.9320	0.0168	94.6280	-0.0055	04/23/08	15-Oct-14	11.000	12.5170	0.0212	93.3970	-0.0115
04/22/08	15-Oct-11	10.000	11.7350	0.0765	95.1545	-0.0235	04/22/08	15-Oct-14	11.000	12.2570	0.0299	94.4857	-0.0158
04/21/08	15-Oct-11	10.000	10.9010	-0.0016	97.4429	0.0006	04/21/08	15-Oct-14	11.000	11.9010	0.0149	96.0039	-0.0078
04/18/08	15-Oct-11	10.000	10.9180	0.0101	97.3943	-0.0031	04/18/08	15-Oct-14	11.000	11.7260	0.0124	96.7605	-0.0065
04/17/08	15-Oct-11	10.000	10.8090	0.0034	97.6995	-0.0010	04/17/08	15-Oct-14	11.000	11.5820	0.0063	97.3901	-0.0033
04/16/08	15-Oct-11	10.000	10.7720	0.0030	97.7991	-0.0009	04/16/08	15-Oct-14	11.000	11.5090	0.0020	97.7127	-0.0011
04/15/08	15-Oct-11	10.000	10.7400	0.0120	97.8892	-0.0036	04/15/08	15-Oct-14	11.000	11.4860	0.0105	97.8177	-0.0054
04/14/08	15-Oct-11	10.000	10.6130	0.0121	98.2476	-0.0036	04/14/08	15-Oct-14	11.000	11.3670	0.0134	98.3460	-0.0068
04/11/08	15-Oct-11	10.000	10.4860	-0.0013	98.6061	0.0004	04/11/08	15-Oct-14	11.000	11.2170	-0.0118	99.0173	0.0061
04/10/08	15-Oct-11	10.000	10.5000	-0.0667	98.5660	0.0220	04/10/08	15-Oct-14	11.000	11.3510	-0.0281	98.4152	0.0150
04/09/08	15-Oct-11	10.000	11.2510	-0.0038	98.4488	0.0013	04/09/08	15-Oct-14	11.000	11.6790	-0.0243	96.9578	0.0132
04/08/08	15-Oct-11	10.000	11.2940	0.0033	98.3274	-0.0010	04/08/08	15-Oct-14	11.000	11.9700	0.0098	95.6928	-0.0051
04/07/08	15-Oct-11	10.000	11.2570	0.0265	98.4270	-0.0083	04/07/08	15-Oct-14	11.000	11.8560	0.0122	96.1850	-0.0064
04/04/08	15-Oct-11	10.000	10.9660	0.0083	97.2375	-0.0025	04/04/08	15-Oct-14	11.000	11.7130	0.0301	96.8060	-0.0154
04/03/08	15-Oct-11	10.000	10.8760	0.0086	97.4880	-0.0026	04/03/08	15-Oct-14	11.000	11.3710	0.0027	98.3167	-0.0014
04/02/08	15-Oct-11	10.000	10.7830	0.0489	97.7433	-0.0139	04/02/08	15-Oct-14	11.000	11.3400	0.0298	98.4528	-0.0148
04/01/08	15-Oct-11	10.000	10.3000	0.0118	99.1216	-0.0035	04/01/08	15-Oct-14	11.000	11.0120	0.0009	99.9338	-0.0005
03/31/08	15-Oct-11	10.000	10.1800	0.0333	99.4694	-0.0095	03/31/08	15-Oct-14	11.000	11.0020	0.0299	99.9814	-0.0145
03/28/08	15-Oct-11	10.000	9.8520	0.0034	100.4252	-0.0009	03/28/08	15-Oct-14	11.000	10.6830	0.0129	101.4544	-0.0062
03/27/08	15-Oct-11	10.000	9.8190	0.0253	100.5203	-0.0071	03/27/08	15-Oct-14	11.000	10.5470	0.0137	102.0906	-0.0066
03/26/08	15-Oct-11	10.000	9.5770	0.0080	101.2379	-0.0017	03/26/08	15-Oct-14	11.000	10.4040	0.0031	102.7657	-0.0015
03/25/08	15-Oct-11	10.000	9.5200	0.0020	101.4087	-0.0005	03/25/08	15-Oct-14	11.000	10.3720	0.0065	102.9191	-0.0031
03/24/08	15-Oct-11	10.000	9.5010	-0.0013	101.4844	0.0003	03/24/08	15-Oct-14	11.000	10.3050	0.0039	103.2402	-0.0019
03/19/08	15-Oct-11	10.000	9.5130	-0.0042	101.4303	0.0012	03/19/08	15-Oct-14	11.000	10.2650	-0.0364	103.4326	0.0181
03/18/08	15-Oct-11	10.000	9.5530	-0.0074	101.3093	0.0021	03/18/08	15-Oct-14	11.000	10.6530	0.0018	101.5922	-0.0009
03/17/08	15-Oct-11	10.000	9.8240	0.0254	101.0995	-0.0070	03/17/08	15-Oct-14	11.000	10.6340	0.0443	101.6833	-0.0207
03/14/08	15-Oct-11	10.000	9.3860	0.0165	101.8151	-0.0045	03/14/08	15-Oct-14	11.000	10.1830	0.0247	103.8283	-0.0114
03/13/08	15-Oct-11	10.000	9.2340	0.0068	102.2740	-0.0019	03/13/08	15-Oct-14	11.000	9.9380	0.0098	105.0223	-0.0045
03/12/08	15-Oct-11	10.000	9.1720	0.0216	102.4883	-0.0058	03/12/08	15-Oct-14	11.000	9.8420	0.0120	105.5007	-0.0055
03/11/08	15-Oct-11	10.000	8.9780	-0.0039	103.0611	0.0010	03/11/08	15-Oct-14	11.000	9.7250	0.0042	106.0791	-0.0019
03/10/08	15-Oct-11	10.000	9.0130	0.0124	102.9566	-0.0033	03/10/08	15-Oct-14	11.000	9.6840	0.0063	106.2823	-0.0029
03/07/08	15-Oct-11	10.000	8.9030	-0.0032	103.2950	0.0008	03/07/08	15-Oct-14	11.000	9.6230	-0.0007	106.5920	0.0004
03/06/08	15-Oct-11	10.000	8.9320	0.0025	103.2078	-0.0007	03/06/08	15-Oct-14	11.000	9.6300	0.0003	106.5534	-0.0002
03/05/08	15-Oct-11	10.000	8.9100	-0.0044	103.2762	0.0011	03/05/08	15-Oct-14	11.000	9.6270	-0.0031	106.5713	0.0013
03/04/08	15-Oct-11	10.000	8.9490	0.0056	103.1625	-0.0015	03/04/08	15-Oct-14	11.000	9.6570	0.0000	106.4309	0.0000
03/03/08	15-Oct-11	10.000	8.8990	-0.0013	103.3197	0.0004	03/03/08	15-Oct-14	11.000	9.6570	0.0020	106.4317	-0.0009
02/29/08	15-Oct-11	10.000	8.9110	-0.0013	103.2828	0.0003	02/29/08	15-Oct-14	11.000	9.6380	0.0016	106.5242	-0.0007
02/28/08	15-Oct-11	10.000	8.9230	0.0054	103.2501	-0.0015	02/28/08	15-Oct-14	11.000	9.8230	0.0082	106.6020	-0.0037
02/27/08	15-Oct-11	10.000	8.8750	0.0083	103.4035	-0.0017	02/27/08	15-Oct-14	11.000	9.5450	0.0048	107.0027	-0.0022
02/26/08	15-Oct-11	10.000	8.8190	-0.0063	103.5799	0.0017	02/26/08	15-Oct-14	11.000	9.4990	-0.0020	107.2354	0.0009
02/25/08	15-Oct-11	10.000	8.8750	0.0040	103.4074	-0.0011	02/25/08	15-Oct-14	11.000	9.5180	0.0004	107.1428	-0.0002
02/22/08	15-Oct-11	10.000	8.8400	-0.0017	103.5167	0.0004	02/22/08	15-Oct-14	11.000	9.5140	0.0007	107.1650	-0.0003
02/21/08	15-Oct-11	10.000	8.8550	0.0069	103.4748	-0.0019	02/21/08	15-Oct-14	11.000	9.5070	0.0049	107.2012	-0.0022
02/20/08	15-Oct-11	10.000	8.7940	0.0010	103.6887	-0.0003	02/20/08	15-Oct-14	11.000	9.4610	0.0015	107.4378	-0.0007
02/19/08	15-Oct-11	10.000	8.7850	0.0023	103.6990	-0.0006	02/19/08	15-Oct-14	11.000	9.4470	0.0004	107	

02/12/08	15-Oct-11	10.000	8.7610	0.0015	103.7921	-0.0004	02/12/08	15-Oct-14	11.000	9.4630	0.0014	107.4436	-0.0006			
02/11/08	15-Oct-11	10.000	8.7480	-0.0001	103.8344	0.0000	02/11/08	15-Oct-14	11.000	9.4500	0.0011	107.5109	-0.0005			
02/08/08	15-Oct-11	10.000	8.7490	0.0018	103.8338	-0.0005	02/08/08	15-Oct-14	11.000	9.4400	0.0014	107.5672	-0.0006			
02/06/08	15-Oct-11	10.000	8.7330	0.0003	103.8853	-0.0002	02/06/08	15-Oct-14	11.000	9.4270	-0.0002	107.6369	0.0001			
02/05/08	15-Oct-11	10.000	8.7300	-0.0008	103.9044	0.0002	02/05/08	15-Oct-14	11.000	9.4290	-0.0001	107.6299	0.0000			
02/04/08	15-Oct-11	10.000	8.7370	0.0018	103.8844	-0.0005	02/04/08	15-Oct-14	11.000	9.4300	0.0013	107.6287	-0.0006			
02/01/08	15-Oct-11	10.000	8.7210	-0.0011	103.9395	0.0003	02/01/08	15-Oct-14	11.000	9.4180	0.0021	107.6923	-0.0010			
01/31/08	15-Oct-11	10.000	8.7310	-0.0010	103.9107	0.0002	01/31/08	15-Oct-14	11.000	9.3980	-0.0001	107.7992	0.0000			
01/30/08	15-Oct-11	10.000	8.7400	0.0024	103.8862	-0.0007	01/30/08	15-Oct-14	11.000	9.3990	-0.0014	107.7982	0.0006			
01/29/08	15-Oct-11	10.000	8.7190	0.0002	103.9555	-0.0001	01/29/08	15-Oct-14	11.000	9.4120	-0.0014	107.7349	0.0006			
01/28/08	15-Oct-11	10.000	8.7170	-0.0009	103.9657	0.0002	01/28/08	15-Oct-14	11.000	9.4250	0.0001	107.6709	-0.0001			
01/25/08	15-Oct-11	10.000	8.7250	-0.0029	103.9423	0.0007	01/25/08	15-Oct-14	11.000	9.4240	0.0026	107.6791	-0.0012			
01/24/08	15-Oct-11	10.000	8.7500	0.0036	103.8663	-0.0010	01/24/08	15-Oct-14	11.000	9.4000	-0.0039	107.8053	0.0017			
01/23/08	15-Oct-11	10.000	8.7190	-0.0047	103.9706	0.0012	01/23/08	15-Oct-14	11.000	9.4370	0.0001	107.6190	-0.0001			
01/22/08	15-Oct-11	10.000	8.7800	0.0057	103.8413	-0.0016	01/22/08	15-Oct-14	11.000	9.4360	0.0058	107.6248	-0.0026			
01/21/08	15-Oct-11	10.000	8.7100	-0.0055	104.0068	0.0015	01/21/08	15-Oct-14	11.000	9.3820	0.0000	107.9067	0.0000			
01/18/08	15-Oct-11	10.000	8.7580	-0.0023	103.8521	0.0006	01/18/08	15-Oct-14	11.000	9.3820	-0.0011	107.9089	0.0004			
01/17/08	15-Oct-11	10.000	8.7780	0.0031	103.7924	-0.0009	01/17/08	15-Oct-14	11.000	9.3920	0.0000	107.8608	0.0000			
01/16/08	15-Oct-11	10.000	8.7510	0.0034	103.8857	-0.0009	01/16/08	15-Oct-14	11.000	9.3920	0.0038	107.8646	-0.0018			
01/15/08	15-Oct-11	10.000	8.7210	-0.0003	103.9844	0.0001	01/15/08	15-Oct-14	11.000	9.3560	-0.0025	108.0572	0.0011			
01/14/08	15-Oct-11	10.000	8.7240	0.0010	103.9779	-0.0003	01/14/08	15-Oct-14	11.000	9.3790	-0.0020	107.9361	0.0008			
01/11/08	15-Oct-11	10.000	8.7150	-0.0188	104.0085	0.0052	01/11/08	15-Oct-14	11.000	9.3980	-0.0029	107.8452	0.0013			
01/09/08	15-Oct-11	10.000	8.8820	-0.0074	103.4756	0.0020	01/09/08	15-Oct-14	11.000	9.4250	-0.0032	107.7034	0.0013			
01/08/08	15-Oct-11	10.000	8.9480	0.0009	103.2894	-0.0003	01/08/08	15-Oct-14	11.000	9.4550	-0.0013	107.5598	0.0005			
01/07/08	15-Oct-11	10.000	8.9400	-0.0009	103.2980	0.0002	01/07/08	15-Oct-14	11.000	9.4670	-0.0067	107.5025	0.0031			
01/04/08	15-Oct-11	10.000	8.9480	-0.0026	103.2772	0.0007	01/04/08	15-Oct-14	11.000	9.5310	-0.0040	107.1753	0.0018			
01/03/08	15-Oct-11	10.000	8.9710	-0.0030	103.2039	0.0008	01/03/08	15-Oct-14	11.000	9.5690	-0.0008	106.9802	0.0003			
01/02/08	15-Oct-11	10.000	8.9980	0.0000	103.1238	0.0000	01/02/08	15-Oct-14	11.000	9.5770	0.0000	106.9447	0.0000			
Yield Change =				0.351717	99.2893	-0.1015	Yield Change =				0.307778	100.3921	-0.1498			
Yield Change =				0.351717	Yield Change =				0.307778	Yield Change =				0.307778		
Probabilita Adverse Yield Move =				0.996483	Probabilita Adverse Yield Move =				0.996922	Probabilita Adverse Yield Move =				0.996922		
Standar Deviasi =				0.013343	Standar Deviasi =				0.011032	Standar Deviasi =				0.011032		
Adverse Daily Yield Move =				0.035963	Adverse Daily Yield Move =				0.030220	Adverse Daily Yield Move =				0.030220		
Market Value Position =				1,000,000	Market Value Position =				1,000,000	Market Value Position =				1,000,000		
Modified Duration, 28/12/2007 =				3.12040	Modified Duration, 28/12/2007 =				4.68180	Modified Duration, 28/12/2007 =				4.68180		
Modified Duration plus Convexity =				0.1200	3.2404	Modified Duration plus Convexity =				0.3000	4.9818	Modified Duration plus Convexity =				0.3000
Daily Price Volatility =				-0.1122187	-0.1165343	Daily Price Volatility =				-0.1414858	-0.1505519	Daily Price Volatility =				-0.1414858
Daily Earning at Risk (DEAR) =				(1,122.19)	(1,185.34)	Daily Earning at Risk (DEAR) =				(1,414.86)	(1,505.52)	Daily Earning at Risk (DEAR) =				(1,414.86)
VAR untuk N hari (2 hari) =				(1,587.01)	(1,648.04)	VAR untuk N hari (2 hari) =				(2,000.91)	(2,129.13)	VAR untuk N hari (2 hari) =				(2,000.91)
VAR untuk N hari (7 hari) =				(2,969.03)	(3,083.21)	VAR untuk N hari (7 hari) =				(3,743.36)	(3,983.23)	VAR untuk N hari (7 hari) =				(3,743.36)
VAR untuk 1 bulan (30 hari) =				(6,146.47)	(6,382.84)	VAR untuk 1 bulan (30 hari) =				(7,749.50)	(8,246.07)	VAR untuk 1 bulan (30 hari) =				(7,749.50)
VAR untuk 2 bulan (60 hari) =				(8,692.42)	(9,026.70)	VAR untuk 2 bulan (60 hari) =				(10,959.44)	(11,661.70)	VAR untuk 2 bulan (60 hari) =				(10,959.44)
VAR untuk 3 bulan (90 hari) =				(10,646.00)	(11,055.41)	VAR untuk 3 bulan (90 hari) =				(13,422.52)	(14,282.61)	VAR untuk 3 bulan (90 hari) =				(13,422.52)
VAR untuk 4 bulan (120 hari) =				(12,292.94)	(12,765.69)	VAR untuk 4 bulan (120 hari) =				(15,498.99)	(16,492.13)	VAR untuk 4 bulan (120 hari) =				(15,498.99)
VAR untuk 5 bulan (150 hari) =				(13,743.93)	(14,272.47)	VAR untuk 5 bulan (150 hari) =				(17,328.40)	(18,438.77)	VAR untuk 5 bulan (150 hari) =				(17,328.40)
VAR untuk 6 bulan (180 hari) =				(15,055.72)	(15,634.71)	VAR untuk 6 bulan (180 hari) =				(18,982.31)	(20,198.66)	VAR untuk 6 bulan (180 hari) =				(18,982.31)
VAR untuk 12 bulan (360 hari) =				(21,292.00)	(22,110.82)	VAR untuk 12 bulan (360 hari) =				(26,845.04)	(28,565.21)	VAR untuk 12 bulan (360 hari) =				(26,845.04)

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0025

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0026

Periode 2007 FR0025 & FR0026

Govt Bond FR0025						Govt Bond FR0026							
Date	Maturity	Coupon	YTM		Price	Date	Maturity	Coupon	YTM		Price		
12/28/07	15-Oct-11	10.000	9.0730	0.0024	102.8856	-0.0007	12/28/07	15-Oct-14	11.000	9.5930	-0.0047	106.8669	0.0021
12/27/07	15-Oct-11	10.000	9.0510	0.0014	102.9590	-0.0005	12/27/07	15-Oct-14	11.000	9.6380	-0.0011	106.6389	0.0004
12/26/07	15-Oct-11	10.000	9.0380	0.0016	103.0075	-0.0005	12/26/07	15-Oct-14	11.000	9.6490	0.0042	106.5928	-0.0019
12/24/07	15-Oct-11	10.000	9.0240	-0.0164	103.0550	0.0047	12/24/07	15-Oct-14	11.000	9.6090	0.0003	106.7983	-0.0001
12/21/07	15-Oct-11	10.000	9.1740	0.0269	102.5750	-0.0075	12/21/07	15-Oct-14	11.000	9.6060	0.0097	106.8140	-0.0045
12/19/07	15-Oct-11	10.000	8.9340	0.0107	103.3530	-0.0031	12/19/07	15-Oct-14	11.000	9.5140	-0.0076	107.2920	0.0035
12/18/07	15-Oct-11	10.000	8.8390	0.0133	103.6694	-0.0037	12/18/07	15-Oct-14	11.000	9.5870	-0.0029	106.9191	0.0013
12/17/07	15-Oct-11	10.000	8.7230	0.0070	104.0522	-0.0019	12/17/07	15-Oct-14	11.000	9.6150	0.0183	106.7789	-0.0083
12/14/07	15-Oct-11	10.000	8.8620	0.0003	104.2550	-0.0001	12/14/07	15-Oct-14	11.000	9.4420	0.0135	107.6777	-0.0061
12/13/07	15-Oct-11	10.000	8.8590	0.0009	104.2664	-0.0003	12/13/07	15-Oct-14	11.000	9.3160	0.0011	108.3398	-0.0005
12/12/07	15-Oct-11	10.000	8.6510	0.0045	104.3014	-0.0013	12/12/07	15-Oct-14	11.000	9.3060	-0.0027	108.3924	0.0011
12/11/07	15-Oct-11	10.000	8.6120	-0.0239	104.4339	0.0067	12/11/07	15-Oct-14	11.000	9.3310	0.0057	108.2723	-0.0025
12/10/07	15-Oct-11	10.000	8.8230	0.0083	103.7430	-0.0023	12/10/07	15-Oct-14	11.000	9.2780	-0.0056	108.5489	0.0025
12/07/07	15-Oct-11	10.000	8.7500	-0.0107	103.9833	0.0030	12/07/07	15-Oct-14	11.000	9.3300	-0.0021	108.2796	0.0009
12/06/07	15-Oct-11	10.000	8.8450	-0.0061	103.6767	0.0017	12/06/07	15-Oct-14	11.000	9.3500	-0.0105	108.1786	0.0048
12/05/07	15-Oct-11	10.000	8.8990	-0.0131	103.5050	0.0037	12/05/07	15-Oct-14	11.000	9.4490	-0.0087	107.6643	0.0040
12/04/07	15-Oct-11	10.000	9.0170	-0.0750	103.1229	0.0233	12/04/07	15-Oct-14	11.000	9.5050	-0.0062	107.2399	-0.0014
12/03/07	15-Oct-11	10.000	9.7480	0.0010	100.7700	-0.0003	12/03/07	15-Oct-14	11.000	9.5050	-0.0062	107.3851	0.0028
11/30/07	15-Oct-11	10.000	9.7380	0.0103	100.8050	-0.0031	11/30/07	15-Oct-14	11.000	9.5840	-0.0154	107.0806	0.0073
11/29/07	15-Oct-11	10.000	9.6390	-0.0085	101.1211	0.0026	11/29/07	15-Oct-14	11.000	9.7140	-0.0330	106.3083	0.0160

11/28/07	15-Oct-11	10.000	9.7220	-0.0033	100.8566	0.0010	11/28/07	15-Oct-14	11.000	10.0450	-0.0039	104.6305	0.0018
11/27/07	15-Oct-11	10.000	9.7540	-0.0028	100.7570	0.0008	11/27/07	15-Oct-14	11.000	10.0840	-0.0024	104.4407	0.0011
11/26/07	15-Oct-11	10.000	9.7810	-0.0039	100.6717	0.0012	11/26/07	15-Oct-14	11.000	10.1080	0.0015	104.3227	-0.0007
11/23/07	15-Oct-11	10.000	9.8190	0.0002	100.5528	0.0000	11/23/07	15-Oct-14	11.000	10.0930	-0.0075	104.3952	0.0036
11/22/07	15-Oct-11	10.000	9.8170	0.0150	100.5576	-0.0046	11/22/07	15-Oct-14	11.000	10.1690	0.0043	104.0166	-0.0022
11/21/07	15-Oct-11	10.000	9.6720	0.0388	101.0246	-0.0108	11/21/07	15-Oct-14	11.000	10.1250	0.0153	104.2418	-0.0073
11/20/07	15-Oct-11	10.000	9.3290	0.0089	102.1312	-0.0026	11/20/07	15-Oct-14	11.000	9.9720	0.0094	105.0133	-0.0045
11/19/07	15-Oct-11	10.000	9.2470	0.0048	102.4022	-0.0013	11/19/07	15-Oct-14	11.000	9.8790	0.0179	105.4878	-0.0084
11/16/07	15-Oct-11	10.000	9.2050	0.0280	102.5381	-0.0080	11/16/07	15-Oct-14	11.000	9.7050	0.0060	106.3839	-0.0028
11/15/07	15-Oct-11	10.000	8.9540	0.0017	103.3671	-0.0006	11/15/07	15-Oct-14	11.000	9.6470	0.0187	106.6832	-0.0086
11/14/07	15-Oct-11	10.000	8.9390	0.0010	103.4243	-0.0003	11/14/07	15-Oct-14	11.000	9.4700	0.0057	107.6084	-0.0027
11/13/07	15-Oct-11	10.000	8.9300	0.0121	103.4561	-0.0034	11/13/07	15-Oct-14	11.000	9.4160	0.0011	107.8991	-0.0005
11/12/07	15-Oct-11	10.000	8.8230	0.0280	103.8131	-0.0077	11/12/07	15-Oct-14	11.000	9.4060	0.0035	107.9527	-0.0016
11/09/07	15-Oct-11	10.000	8.5830	-0.0022	104.6190	0.0006	11/09/07	15-Oct-14	11.000	9.3730	0.0117	108.1284	-0.0053
11/08/07	15-Oct-11	10.000	8.6020	0.0056	104.5601	-0.0016	11/08/07	15-Oct-14	11.000	9.2650	0.0175	108.7049	-0.0078
11/07/07	15-Oct-11	10.000	8.5540	-0.0009	104.7311	0.0002	11/07/07	15-Oct-14	11.000	9.1060	0.0112	109.5570	-0.0050
11/06/07	15-Oct-11	10.000	8.5820	0.0112	104.7058	-0.0031	11/06/07	15-Oct-14	11.000	9.0050	0.0079	110.1075	-0.0035
11/05/07	15-Oct-11	10.000	8.4870	0.0017	105.0308	-0.0005	11/05/07	15-Oct-14	11.000	8.9340	0.0091	110.4950	-0.0040
11/02/07	15-Oct-11	10.000	8.4530	0.0013	105.0823	-0.0004	11/02/07	15-Oct-14	11.000	8.8530	0.0055	110.9406	-0.0024
11/01/07	15-Oct-11	10.000	8.4420	-0.0031	105.1248	0.0008	11/01/07	15-Oct-14	11.000	8.8050	0.0014	111.2102	-0.0006
10/31/07	15-Oct-11	10.000	8.4680	-0.0070	105.0439	0.0019	10/31/07	15-Oct-14	11.000	8.7930	-0.0100	111.2778	0.0043
10/30/07	15-Oct-11	10.000	8.5280	0.0006	104.8465	-0.0002	10/30/07	15-Oct-14	11.000	8.8820	-0.0019	110.7997	0.0008
10/20/07	15-Oct-11	10.000	8.5230	-0.0048	104.8658	0.0012	10/20/07	15-Oct-14	11.000	8.8990	0.0002	110.7132	-0.0001
10/26/07	15-Oct-11	10.000	8.5820	-0.0044	104.7354	0.0012	10/26/07	15-Oct-14	11.000	8.8970	-0.0049	110.7293	0.0021
10/25/07	15-Oct-11	10.000	8.6000	0.0028	104.6117	-0.0009	10/25/07	15-Oct-14	11.000	8.9410	-0.0059	110.4928	0.0026
10/24/07	15-Oct-11	10.000	8.5760	0.0062	104.7025	-0.0014	10/24/07	15-Oct-14	11.000	8.9540	0.0029	110.2072	-0.0014
10/23/07	15-Oct-11	10.000	8.5320	0.0041	104.8541	-0.0012	10/23/07	15-Oct-14	11.000	8.9680	0.0052	110.3578	-0.0023
10/22/07	15-Oct-11	10.000	8.4970	-0.0012	104.9784	0.0003	10/22/07	15-Oct-14	11.000	8.9220	-0.0009	110.6105	0.0004
10/19/07	15-Oct-11	10.000	8.5070	-0.0071	104.9470	0.0019	10/19/07	15-Oct-14	11.000	8.9300	0.0021	110.5701	-0.0010
10/18/07	15-Oct-11	10.000	8.5680	-0.0110	104.7430	0.0030	10/18/07	15-Oct-14	11.000	8.9110	0.0038	110.6796	-0.0017
10/17/07	15-Oct-11	10.000	8.6630	0.0015	104.4273	-0.0004	10/17/07	15-Oct-14	11.000	8.8770	-0.0109	110.8686	0.0048
10/12/07	15-Oct-11	10.000	8.6500	-0.0020	104.4735	0.0005	10/12/07	15-Oct-14	11.000	8.9750	0.0013	110.3440	-0.0006
10/11/07	15-Oct-11	10.000	8.6670	0.0002	104.4178	-0.0001	10/11/07	15-Oct-14	11.000	8.9630	-0.0028	110.4136	0.0012
10/10/07	15-Oct-11	10.000	8.6650	0.0012	104.4280	-0.0005	10/10/07	15-Oct-14	11.000	8.9880	0.0000	110.2801	-0.0001
10/09/07	15-Oct-11	10.000	8.6550	-0.0048	104.4754	0.0014	10/09/07	15-Oct-14	11.000	8.9880	-0.0030	110.2953	0.0013
10/08/07	15-Oct-11	10.000	8.6970	-0.0016	104.3326	0.0004	10/08/07	15-Oct-14	11.000	9.0150	-0.0017	110.1530	0.0007
10/05/07	15-Oct-11	10.000	8.7110	-0.0032	104.2892	0.0009	10/05/07	15-Oct-14	11.000	9.0300	-0.0010	110.0728	0.0004
10/04/07	15-Oct-11	10.000	8.7390	0.0018	104.1942	-0.0006	10/04/07	15-Oct-14	11.000	9.0390	-0.0019	110.0241	0.0008
10/03/07	15-Oct-11	10.000	8.7230	-0.0064	104.2534	0.0018	10/03/07	15-Oct-14	11.000	9.0560	-0.0037	109.9390	0.0016
10/02/07	15-Oct-11	10.000	8.7790	-0.0037	104.0657	0.0011	10/02/07	15-Oct-14	11.000	9.0900	-0.0007	109.7593	0.0003
10/01/07	15-Oct-11	10.000	8.8120	-0.0082	103.9519	0.0024	10/01/07	15-Oct-14	11.000	9.0960	0.0023	109.7268	-0.0010
09/28/07	15-Oct-11	10.000	8.8850	0.0041	103.7049	-0.0012	09/28/07	15-Oct-14	11.000	9.0750	0.0022	109.8435	-0.0010
09/27/07	15-Oct-11	10.000	8.8490	-0.0033	103.8306	0.0009	09/27/07	15-Oct-14	11.000	9.0550	-0.0056	109.9557	0.0025
09/26/07	15-Oct-11	10.000	8.8780	0.0028	103.7354	-0.0009	09/26/07	15-Oct-14	11.000	9.1060	0.0004	109.6854	-0.0002
09/25/07	15-Oct-11	10.000	8.8530	-0.0076	103.8247	0.0022	09/25/07	15-Oct-14	11.000	9.1020	-0.0013	109.7083	0.0006
09/24/07	15-Oct-11	10.000	8.9210	-0.0047	103.5919	0.0014	09/24/07	15-Oct-14	11.000	9.1140	-0.0044	109.6427	0.0019
09/21/07	15-Oct-11	10.000	8.9630	-0.0108	103.4509	0.0032	09/21/07	15-Oct-14	11.000	9.1540	-0.0060	109.4310	0.0027
09/20/07	15-Oct-11	10.000	9.0610	-0.0113	103.1201	0.0034	09/20/07	15-Oct-14	11.000	9.2090	-0.0157	109.1359	0.0073
09/19/07	15-Oct-11	10.000	9.1650	-0.0052	102.7701	0.0016	09/19/07	15-Oct-14	11.000	9.3560	-0.0046	108.3465	0.0021
09/18/07	15-Oct-11	10.000	9.2130	0.0015	102.6074	-0.0005	09/18/07	15-Oct-14	11.000	9.3990	-0.0002	108.1185	0.0001
09/17/07	15-Oct-11	10.000	9.1990	-0.0048	102.6556	0.0014	09/17/07	15-Oct-14	11.000	9.4010	-0.0059	108.1130	0.0028
09/14/07	15-Oct-11	10.000	9.2430	0.0002	102.5078	-0.0001	09/14/07	15-Oct-14	11.000	9.4570	-0.0013	107.8114	0.0005
09/13/07	15-Oct-11	10.000	9.2410	-0.0011	102.5157	0.0003	09/13/07	15-Oct-14	11.000	9.4690	-0.0017	107.7528	0.0008
09/12/07	15-Oct-11	10.000	9.2510	0.0018	102.4835	-0.0005	09/12/07	15-Oct-14	11.000	9.4850	-0.0028	107.6685	0.0013
09/11/07	15-Oct-11	10.000	9.2380	-0.0015	102.5378	0.0004	09/11/07	15-Oct-14	11.000	9.5120	-0.0002	107.5291	0.0001
09/10/07	15-Oct-11	10.000	9.2500	0.0034	102.4915	-0.0010	09/10/07	15-Oct-14	11.000	9.5140	0.0015	107.5201	-0.0007
09/07/07	15-Oct-11	10.000	9.2190	-0.0009	102.5959	0.0002	09/07/07	15-Oct-14	11.000	9.5000	0.0012	107.5929	-0.0006
09/06/07	15-Oct-11	10.000	9.2270	0.0048	102.5714	-0.0015	09/06/07	15-Oct-14	11.000	9.4890	0.0013	107.6533	-0.0007
09/05/07	15-Oct-11	10.000	9.1830	0.0031	102.7230	-0.0009	09/05/07	15-Oct-14	11.000	9.4770	-0.0020	107.7248	0.0009
09/04/07	15-Oct-11	10.000	9.1550	-0.0051	102.8199	0.0016	09/04/07	15-Oct-14	11.000	9.4960	-0.0063	107.6229	0.0029
09/03/07	15-Oct-11	10.000	9.2020	-0.0023	102.8595	0.0007	09/03/07	15-Oct-14	11.000	9.5560	0.0013	107.3090	-0.0006
08/31/07	15-Oct-11	10.000	9.2230	0.0030	102.5909	-0.0010	08/31/07	15-Oct-14	11.000	9.5440	-0.0032	107.3720	0.0015
08/30/07	15-Oct-11	10.000	9.1950	0.0008	102.6888	-0.0003	08/30/07	15-Oct-14	11.000	9.5750	0.0005	107.2098	-0.0003
08/29/07	15-Oct-11	10.000	9.1880	0.0037	102.7158	-0.0011	08/29/07	15-Oct-14	11.000	9.5700	0.0106	107.2412	-0.0050
08/28/07	15-Oct-11	10.000	9.1540	-0.0358	102.8309	0.0114	08/28/07	15-Oct-14	11.000	9.4700	-0.0067	107.7759	0.0032
08/27/07	15-Oct-11	10.000	9.4940	-0.0045	101.6750	0.0014	08/27/07	15-Oct-14	11.000	9.5340	-0.0349	107.4357	0.0172
08/24/07	15-Oct-11	10.000	9.5370	-0.0017	101.5286	0.0005	08/24/07	15-Oct-14	11.000	9.8790	-0.0026	105.6148	0.0013
08/23/07	15-Oct-11	10.000	9.5530	-0.0519	101.4760	0.0176	08/23/07	15-Oct-14	11.000	9.9050	-0.0274	105.4813	0.0138
08/22/07	15-Oct-11	10.000	10.0780	0.0187	99.7224	-0.0061	08/22/07	15-Oct-14	11.000	10.1840	0.0081	104.0455	-0.0040
08/21/07	15-Oct-11	10.000	9.8910	0.0097	100.3388	-0.0032	08/21/07	15-Oct-14	11.000	10.1020	0.0094	104.4640	-0.0046
08/20/07	15-Oct-11	10.000	9.7960	0.0887	100.6570	-0.0264	08/20/07	15-Oct-14	11.000	10.0080	0.0684	104.9511	-0.0313
08/18/07	15-Oct-11	10.000	8.9980	0.0104	103.3857	-0.0031	08/18/07	15-Oct-14	11.000	9.3670	0.0088	108.3467	-0.0041
08/15/07	15-Oct-11	10.000	8.9050	0.0107	103.7091	-0.0033	08/15/07	15-Oct-14	11.000	9.2850	0.0172	108.7925	-0.0079
08/14/07	15-Oct-11	10.000	8.8110	-0.0049	104.0480	0.0014	08/14/07	15-Oct-14	11.000	9.1280	0.0026	109	

08/07/07	15-Oct-11	10.000	8.7410	0.0026	104.3075	-0.0008	08/07/07	15-Oct-14	11.000	9.0990	-0.0009	109.8378	0.0004
08/06/07	15-Oct-11	10.000	8.7180	0.0077	104.3915	-0.0023	08/06/07	15-Oct-14	11.000	9.1070	0.0060	109.7985	-0.0027
08/03/07	15-Oct-11	10.000	8.6510	-0.0025	104.6329	0.0007	08/03/07	15-Oct-14	11.000	9.0530	-0.0021	110.0971	0.0009
08/02/07	15-Oct-11	10.000	8.6730	0.0120	104.5569	-0.0036	08/02/07	15-Oct-14	11.000	9.0720	0.0010	109.9963	-0.0005
08/01/07	15-Oct-11	10.000	8.5700	0.0054	104.9317	-0.0016	08/01/07	15-Oct-14	11.000	9.0630	0.0167	110.0522	-0.0075
07/31/07	15-Oct-11	10.000	8.5240	0.0026	105.0966	-0.0008	07/31/07	15-Oct-14	11.000	8.9140	-0.0061	110.8849	0.0028
07/30/07	15-Oct-11	10.000	8.5020	0.0039	105.1800	-0.0011	07/30/07	15-Oct-14	11.000	8.9690	0.0067	110.5796	-0.0031
07/27/07	15-Oct-11	10.000	8.4690	0.0030	105.3004	-0.0009	07/27/07	15-Oct-14	11.000	8.9090	0.0083	110.9190	-0.0037
07/26/07	15-Oct-11	10.000	8.4440	-0.0018	105.3929	0.0004	07/26/07	15-Oct-14	11.000	8.8360	0.0003	111.3334	-0.0002
07/25/07	15-Oct-11	10.000	8.4590	-0.0004	105.3496	0.0001	07/25/07	15-Oct-14	11.000	8.8330	0.0014	111.3574	-0.0006
07/24/07	15-Oct-11	10.000	8.4620	-0.0028	105.3397	0.0008	07/24/07	15-Oct-14	11.000	8.8210	-0.0071	111.4263	0.0031
07/23/07	15-Oct-11	10.000	8.4860	0.0014	105.2546	-0.0005	07/23/07	15-Oct-14	11.000	8.8840	-0.0005	111.0788	0.0002
07/20/07	15-Oct-11	10.000	8.4740	-0.0034	105.3033	0.0010	07/20/07	15-Oct-14	11.000	8.8880	-0.0011	111.0601	0.0005
07/19/07	15-Oct-11	10.000	8.5030	0.0002	105.1997	-0.0002	07/19/07	15-Oct-14	11.000	8.8980	0.0016	111.0034	-0.0008
07/18/07	15-Oct-11	10.000	8.5010	0.0022	105.2177	-0.0007	07/18/07	15-Oct-14	11.000	8.8840	0.0018	111.0921	-0.0009
07/17/07	15-Oct-11	10.000	8.4820	-0.0007	105.2883	0.0002	07/17/07	15-Oct-14	11.000	8.8680	-0.0009	111.1867	0.0004
07/16/07	15-Oct-11	10.000	8.4680	0.0011	105.2687	-0.0003	07/16/07	15-Oct-14	11.000	8.8760	-0.0007	111.1406	0.0002
07/13/07	15-Oct-11	10.000	8.4790	-0.0001	105.3054	0.0000	07/13/07	15-Oct-14	11.000	8.8820	-0.0012	111.1130	0.0005
07/12/07	15-Oct-11	10.000	8.4800	-0.0006	105.3016	0.0001	07/12/07	15-Oct-14	11.000	8.8930	-0.0029	111.0556	0.0013
07/11/07	15-Oct-11	10.000	8.4850	0.0018	105.2946	-0.0005	07/11/07	15-Oct-14	11.000	8.9190	0.0052	110.9154	-0.0024
07/10/07	15-Oct-11	10.000	8.4700	-0.0081	105.3495	0.0018	07/10/07	15-Oct-14	11.000	8.8730	-0.0003	111.1767	0.0001
07/09/07	15-Oct-11	10.000	8.5220	-0.0005	105.1651	0.0001	07/09/07	15-Oct-14	11.000	8.8760	0.0014	111.1660	-0.0006
07/06/07	15-Oct-11	10.000	8.5260	0.0008	105.1540	-0.0003	07/06/07	15-Oct-14	11.000	8.8640	-0.0018	111.2327	0.0007
07/05/07	15-Oct-11	10.000	8.5190	0.0051	105.1811	-0.0016	07/05/07	15-Oct-14	11.000	8.8800	0.0032	111.1505	-0.0015
07/04/07	15-Oct-11	10.000	8.4760	0.0014	105.3457	-0.0005	07/04/07	15-Oct-14	11.000	8.8520	0.0006	111.3178	-0.0003
07/03/07	15-Oct-11	10.000	8.4640	-0.0001	105.3938	0.0000	07/03/07	15-Oct-14	11.000	8.8470	-0.0007	111.3463	0.0003
07/02/07	15-Oct-11	10.000	8.4650	0.0015	105.3946	-0.0005	07/02/07	15-Oct-14	11.000	8.8530	0.0024	111.3139	-0.0011
06/29/07	15-Oct-11	10.000	8.4520	0.0000	105.4425	0.0000	06/29/07	15-Oct-14	11.000	8.8320	-0.0003	111.4409	0.0002
06/28/07	15-Oct-11	10.000	8.4520	-0.0012	105.4458	0.0003	06/28/07	15-Oct-14	11.000	8.8350	-0.0028	111.4237	0.0012
06/27/07	15-Oct-11	10.000	8.4620	0.0052	105.4169	-0.0016	06/27/07	15-Oct-14	11.000	8.8600	0.0137	111.2925	-0.0061
06/26/07	15-Oct-11	10.000	8.4180	0.0061	105.5830	-0.0018	06/26/07	15-Oct-14	11.000	8.7400	0.0021	111.9803	-0.0009
06/25/07	15-Oct-11	10.000	8.3670	0.0002	105.7733	-0.0001	06/25/07	15-Oct-14	11.000	8.7220	-0.0054	112.0838	0.0024
06/22/07	15-Oct-11	10.000	8.3650	0.0060	105.7824	-0.0018	06/22/07	15-Oct-14	11.000	8.7690	0.0112	111.8209	-0.0050
06/21/07	15-Oct-11	10.000	8.3150	0.0070	105.9703	-0.0021	06/21/07	15-Oct-14	11.000	8.6720	0.0126	112.3801	-0.0056
06/20/07	15-Oct-11	10.000	8.2570	-0.0078	106.1976	0.0023	06/20/07	15-Oct-14	11.000	8.5640	-0.0005	113.0164	0.0002
06/19/07	15-Oct-11	10.000	8.3220	-0.0014	105.9583	0.0004	06/19/07	15-Oct-14	11.000	8.5680	-0.0109	112.9953	0.0048
06/18/07	15-Oct-11	10.000	8.3340	-0.0097	105.9177	0.0028	06/18/07	15-Oct-14	11.000	8.6620	-0.0136	112.4528	0.0061
06/15/07	15-Oct-11	10.000	8.4160	-0.0045	105.6180	0.0013	06/15/07	15-Oct-14	11.000	8.7810	-0.0034	111.7744	0.0015
06/14/07	15-Oct-11	10.000	8.4540	0.0020	105.4812	-0.0007	06/14/07	15-Oct-14	11.000	8.8110	-0.0034	111.6042	0.0015
06/13/07	15-Oct-11	10.000	8.4370	-0.0034	105.5546	0.0010	06/13/07	15-Oct-14	11.000	8.8410	0.0057	111.4424	-0.0026
06/12/07	15-Oct-11	10.000	8.4680	-0.0025	105.4510	0.0007	06/12/07	15-Oct-14	11.000	8.7910	-0.0061	111.7338	0.0027
06/11/07	15-Oct-11	10.000	8.4870	0.0181	105.3733	-0.0053	06/11/07	15-Oct-14	11.000	8.8450	-0.0259	111.4317	0.0121
06/08/07	15-Oct-11	10.000	8.3360	0.0042	105.9383	-0.0013	06/08/07	15-Oct-14	11.000	9.0800	0.0540	110.1000	-0.0236
06/07/07	15-Oct-11	10.000	8.3010	0.0051	106.0724	-0.0015	06/07/07	15-Oct-14	11.000	8.6150	0.0084	112.7576	-0.0038
06/06/07	15-Oct-11	10.000	8.2590	-0.0023	106.2357	0.0006	06/06/07	15-Oct-14	11.000	8.5430	0.0027	113.1859	-0.0013
06/05/07	15-Oct-11	10.000	8.2780	-0.0043	106.1895	0.0012	06/05/07	15-Oct-14	11.000	8.5200	-0.0030	113.3282	0.0013
06/04/07	15-Oct-11	10.000	8.3140	-0.0040	106.0394	0.0011	06/04/07	15-Oct-14	11.000	8.5460	-0.0050	113.1777	0.0022
06/01/07	15-Oct-11	10.000	8.3470	0.0005	105.9185	-0.0001	06/01/07	15-Oct-14	11.000	8.5890	0.0050	113.9315	-0.0023
05/31/07	15-Oct-11	10.000	8.3430	0.0024	105.9339	-0.0007	05/31/07	15-Oct-14	11.000	8.5460	0.0002	113.1874	-0.0002
05/30/07	15-Oct-11	10.000	8.3230	-0.0008	106.0119	0.0001	05/30/07	15-Oct-14	11.000	8.5440	-0.0051	113.2138	0.0022
05/29/07	15-Oct-11	10.000	8.3300	-0.0029	105.9987	0.0008	05/29/07	15-Oct-14	11.000	8.5880	-0.0069	112.9628	0.0031
05/28/07	15-Oct-11	10.000	8.3540	-0.0036	105.9150	0.0010	05/28/07	15-Oct-14	11.000	8.6480	0.0035	112.6174	-0.0015
05/25/07	15-Oct-11	10.000	8.3840	-0.0049	105.8056	0.0014	05/25/07	15-Oct-14	11.000	8.6180	0.0145	112.7908	-0.0064
05/24/07	15-Oct-11	10.000	8.4250	0.0074	105.6551	-0.0023	05/24/07	15-Oct-14	11.000	8.4950	-0.0154	113.5223	0.0069
05/23/07	15-Oct-11	10.000	8.3630	0.0002	105.8973	-0.0001	05/23/07	15-Oct-14	11.000	8.6280	-0.0017	112.7486	0.0007
05/22/07	15-Oct-11	10.000	8.3610	-0.0099	105.9057	0.0029	05/22/07	15-Oct-14	11.000	8.6430	-0.0144	112.6667	0.0065
05/21/07	15-Oct-11	10.000	8.4450	-0.0086	105.5970	0.0026	05/21/07	15-Oct-14	11.000	8.7690	-0.0220	111.9413	0.0102
05/18/07	15-Oct-11	10.000	8.5180	-0.0060	105.3262	0.0018	05/18/07	15-Oct-14	11.000	8.9660	0.0017	110.8125	-0.0007
05/17/07	15-Oct-11	10.000	8.5690	-0.0055	105.1375	0.0017	05/17/07	15-Oct-14	11.000	8.9510	-0.0041	110.8942	0.0019
05/16/07	15-Oct-11	10.000	8.6160	-0.0035	104.9625	0.0010	05/16/07	15-Oct-14	11.000	8.9880	-0.0011	110.6883	0.0004
05/15/07	15-Oct-11	10.000	8.6460	-0.0017	104.8528	0.0004	05/15/07	15-Oct-14	11.000	8.9980	0.0000	110.6485	0.0000
05/14/07	15-Oct-11	10.000	8.6610	0.0028	104.8143	-0.0009	05/14/07	15-Oct-14	11.000	8.9980	0.0009	110.6507	-0.0005
05/11/07	15-Oct-11	10.000	8.6370	-0.0003	104.9041	0.0001	05/11/07	15-Oct-14	11.000	8.9900	-0.0037	110.7010	0.0016
05/10/07	15-Oct-11	10.000	8.6400	0.0026	104.8966	-0.0009	05/10/07	15-Oct-14	11.000	9.0230	0.0045	110.5203	-0.0021
05/09/07	15-Oct-11	10.000	8.8180	-0.0023	104.9884	0.0007	05/09/07	15-Oct-14	11.000	8.9830	0.0063	110.7522	-0.0029
05/08/07	15-Oct-11	10.000	8.8380	0.0010	104.9160	-0.0003	05/08/07	15-Oct-14	11.000	8.9270	-0.0130	111.0745	0.0060
05/07/07	15-Oct-11	10.000	8.8290	-0.0175	104.9527	0.0055	05/07/07	15-Oct-14	11.000	9.0450	-0.0108	110.4080	0.0051
05/04/07	15-Oct-11	10.000	8.7830	-0.0082	104.3818	0.0029	05/04/07	15-Oct-14	11.000	9.1440	-0.0027	109.8467	0.0012
05/03/07	15-Oct-11	10.000	8.8650	0.0059	104.0813	-0.0019	05/03/07	15-Oct-14	11.000	9.1690	-0.0074	109.7179	0.0035
05/02/07	15-Oct-11	10.000	8.8130	-0.0022	104.2627	0.0007	05/02/07	15-Oct-14	11.000	9.2370	0.0009	109.3362	-0.0004
05/01/07	15-Oct-11	10.000	8.8320	0.0039	104.2123	-0.0013	05/01/07	15-Oct-14	11.000	9.2290	-0.0033	109.3852	0.0016
04/30/07	15-Oct-11	10.000	8.7980	-0.0055	104.3431	0.0017	04/30/07	15-Oct-14	11.000	9.2600	-0.0003	109.2138	0.0001
04/27/07	15-Oct-11	10.000	8.8470	-0.0010	104.1611	0.0003	04/27/07	15-Oct-14	11.000	9.2630	-0.0032	109.1998	0.0015
04/26/07	15-Oct-11	10.000	8.8560	-0.0066	104.1336	0.0020	04/26/07	15-Oct-14	11.000	9.2930	-0.0041	109.0373	

04/20/07	15-Oct-11	10.000	8.9340	-0.0031	103.8559	0.0010	04/20/07	15-Oct-14	11.000	9.4110	-0.0017	108.3893	0.0007
04/19/07	15-Oct-11	10.000	8.9620	-0.0003	103.7562	0.0000	04/19/07	15-Oct-14	11.000	9.4270	-0.0022	108.3088	0.0011
04/18/07	15-Oct-11	10.000	8.9650	0.0009	103.7540	-0.0003	04/18/07	15-Oct-14	11.000	9.4480	-0.0012	108.1935	0.0005
04/17/07	15-Oct-11	10.000	8.9570	-0.0002	103.7835	0.0000	04/17/07	15-Oct-14	11.000	9.4590	0.0010	108.1401	-0.0005
04/16/07	15-Oct-11	10.000	8.9590	-0.0014	103.7796	0.0004	04/16/07	15-Oct-14	11.000	9.4500	0.0002	108.1908	-0.0001
04/13/07	15-Oct-11	10.000	8.9720	0.0007	103.7343	-0.0002	04/13/07	15-Oct-14	11.000	9.4480	0.0012	108.2025	-0.0007
04/12/07	15-Oct-11	10.000	8.9660	0.0003	103.7567	-0.0002	04/12/07	15-Oct-14	11.000	9.4370	-0.0014	108.2730	0.0007
04/11/07	15-Oct-11	10.000	8.9630	0.0018	103.7732	-0.0006	04/11/07	15-Oct-14	11.000	9.4500	-0.0008	108.2012	0.0004
04/10/07	15-Oct-11	10.000	8.9470	-0.0039	103.8361	0.0013	04/10/07	15-Oct-14	11.000	9.4580	-0.0017	108.1580	0.0008
04/09/07	15-Oct-11	10.000	8.9820	0.0001	103.7048	0.0000	04/09/07	15-Oct-14	11.000	9.4740	-0.0019	108.0707	0.0009
04/05/07	15-Oct-11	10.000	8.9810	-0.0004	103.7098	0.0001	04/05/07	15-Oct-14	11.000	9.4920	-0.0027	107.9699	0.0013
04/04/07	15-Oct-11	10.000	8.9850	-0.0032	103.6993	0.0010	04/04/07	15-Oct-14	11.000	9.5180	-0.0006	107.8325	0.0003
04/03/07	15-Oct-11	10.000	9.0140	-0.0007	103.5930	0.0002	04/03/07	15-Oct-14	11.000	9.5240	0.0000	107.8009	0.0000
04/02/07	15-Oct-11	10.000	9.0200	0.0000	103.5720	0.0000	04/02/07	15-Oct-14	11.000	9.5240	0.0000	107.8010	-0.0003
03/30/07	15-Oct-11	10.000	9.0200	-0.0012	103.5749	0.0004	03/30/07	15-Oct-14	11.000	9.5180	-0.0004	107.8330	0.0001
03/29/07	15-Oct-11	10.000	9.0310	-0.0012	103.5365	0.0004	03/29/07	15-Oct-14	11.000	9.5220	-0.0009	107.8178	0.0004
03/28/07	15-Oct-11	10.000	9.0420	0.0017	103.4970	-0.0005	03/28/07	15-Oct-14	11.000	9.5310	-0.0012	107.7698	0.0005
03/27/07	15-Oct-11	10.000	9.0270	0.0011	103.5528	-0.0004	03/27/07	15-Oct-14	11.000	9.5420	-0.0009	107.7110	0.0005
03/26/07	15-Oct-11	10.000	9.0170	0.0016	103.5933	-0.0005	03/26/07	15-Oct-14	11.000	9.5510	-0.0032	107.6618	0.0016
03/23/07	15-Oct-11	10.000	9.0030	-0.0021	103.6467	0.0007	03/23/07	15-Oct-14	11.000	9.5820	0.0020	107.4895	-0.0010
03/22/07	15-Oct-11	10.000	9.0220	0.0004	103.5780	-0.0002	03/22/07	15-Oct-14	11.000	9.5630	-0.0035	107.6065	0.0018
03/21/07	15-Oct-11	10.000	9.0180	-0.0012	103.5975	0.0004	03/21/07	15-Oct-14	11.000	9.5970	-0.0111	107.4115	0.0056
03/20/07	15-Oct-11	10.000	9.0290	0.0027	103.5585	-0.0009	03/20/07	15-Oct-14	11.000	9.7050	-0.0011	106.8145	0.0006
03/19/07	15-Oct-11	10.000	9.0050	-0.0055	103.6485	0.0018	03/19/07	15-Oct-14	11.000	9.7160	-0.0003	106.7539	0.0002
03/16/07	15-Oct-11	10.000	9.0550	-0.0011	103.4598	0.0004	03/16/07	15-Oct-14	11.000	9.7190	-0.0006	106.7371	0.0003
03/15/07	15-Oct-11	10.000	9.0650	-0.0033	103.4227	0.0010	03/15/07	15-Oct-14	11.000	9.7250	0.0014	106.7090	-0.0007
03/14/07	15-Oct-11	10.000	9.0950	0.0012	103.3155	-0.0004	03/14/07	15-Oct-14	11.000	9.7110	-0.0021	106.7873	0.0010
03/13/07	15-Oct-11	10.000	9.0840	-0.0074	103.3562	0.0024	03/13/07	15-Oct-14	11.000	9.7310	-0.0014	106.6827	0.0007
03/12/07	15-Oct-11	10.000	9.1520	-0.0086	103.1039	0.0029	03/12/07	15-Oct-14	11.000	9.7450	-0.0064	106.6070	0.0033
03/09/07	15-Oct-11	10.000	9.2310	-0.0035	102.8104	0.0012	03/09/07	15-Oct-14	11.000	9.8080	-0.0054	106.2611	0.0027
03/08/07	15-Oct-11	10.000	9.2630	-0.0071	102.8917	0.0024	03/08/07	15-Oct-14	11.000	9.8610	-0.0028	105.9697	0.0014
03/07/07	15-Oct-11	10.000	9.3290	0.0003	102.4458	-0.0001	03/07/07	15-Oct-14	11.000	9.8890	-0.0019	105.8205	0.0010
03/06/07	15-Oct-11	10.000	9.3260	-0.0034	102.4575	0.0011	03/06/07	15-Oct-14	11.000	9.9080	0.0039	105.7176	-0.0020
03/05/07	15-Oct-11	10.000	9.3580	0.0018	102.3412	-0.0006	03/05/07	15-Oct-14	11.000	9.8700	-0.0020	105.9265	0.0010
03/02/07	15-Oct-11	10.000	9.3410	-0.0037	102.4043	0.0013	03/02/07	15-Oct-14	11.000	9.8900	-0.0043	105.8175	0.0022
03/01/07	15-Oct-11	10.000	9.3760	-0.0005	102.2734	0.0002	03/01/07	15-Oct-14	11.000	9.9330	0.0043	105.5839	-0.0022
02/28/07	15-Oct-11	10.000	9.3810	0.0040	102.2562	-0.0014	02/28/07	15-Oct-14	11.000	9.8900	-0.0024	105.8198	0.0012
02/27/07	15-Oct-11	10.000	9.3440	-0.0025	102.3955	0.0008	02/27/07	15-Oct-14	11.000	9.9140	-0.0044	105.6914	0.0023
02/26/07	15-Oct-11	10.000	9.3670	-0.0016	102.3131	0.0006	02/26/07	15-Oct-14	11.000	9.9580	-0.0020	105.4527	0.0010
02/23/07	15-Oct-11	10.000	9.3820	-0.0027	102.2544	0.0009	02/23/07	15-Oct-14	11.000	9.9780	0.0031	105.3467	-0.0016
02/22/07	15-Oct-11	10.000	9.4070	-0.0015	102.1618	0.0005	02/22/07	15-Oct-14	11.000	9.9470	0.0003	105.5171	-0.0002
02/21/07	15-Oct-11	10.000	9.4210	-0.0004	102.1129	0.0001	02/21/07	15-Oct-14	11.000	9.9440	0.0010	105.5362	-0.0005
02/20/07	15-Oct-11	10.000	9.4250	0.0014	102.1007	-0.0005	02/20/07	15-Oct-14	11.000	9.9340	0.0032	105.5909	-0.0016
02/19/07	15-Oct-11	10.000	9.4120	0.0005	102.1492	-0.0002	02/19/07	15-Oct-14	11.000	9.9020	0.0021	105.7649	-0.0011
02/16/07	15-Oct-11	10.000	9.4070	0.0013	102.1665	-0.0005	02/16/07	15-Oct-14	11.000	9.8810	-0.0024	105.8821	0.0012
02/15/07	15-Oct-11	10.000	9.3950	-0.0005	102.2155	0.0002	02/15/07	15-Oct-14	11.000	9.9050	0.0045	105.7516	-0.0023
02/14/07	15-Oct-11	10.000	9.4000	0.0012	102.1959	-0.0004	02/14/07	15-Oct-14	11.000	9.8610	-0.0007	105.9973	0.0003
02/13/07	15-Oct-11	10.000	9.3890	0.0002	102.2408	-0.0001	02/13/07	15-Oct-14	11.000	9.8680	-0.0035	105.9619	0.0018
02/12/07	15-Oct-11	10.000	9.3870	-0.0012	102.2499	0.0004	02/12/07	15-Oct-14	11.000	9.9030	0.0004	105.7691	-0.0002
02/09/07	15-Oct-11	10.000	9.3980	-0.0003	102.2072	0.0001	02/09/07	15-Oct-14	11.000	9.8990	0.0047	105.7915	-0.0024
02/08/07	15-Oct-11	10.000	9.4010	0.0064	102.1956	-0.0023	02/08/07	15-Oct-14	11.000	9.8530	0.0038	106.0493	-0.0019
02/07/07	15-Oct-11	10.000	9.3410	0.0051	102.4278	-0.0017	02/07/07	15-Oct-14	11.000	9.8160	0.0046	106.2514	-0.0024
02/06/07	15-Oct-11	10.000	9.2940	0.0008	102.6068	-0.0003	02/06/07	15-Oct-14	11.000	9.7710	0.0018	106.5060	-0.0009
02/05/07	15-Oct-11	10.000	9.2870	0.0008	102.6333	-0.0002	02/05/07	15-Oct-14	11.000	9.7530	0.0013	106.6058	-0.0007
02/02/07	15-Oct-11	10.000	9.2810	0.0001	102.8551	-0.0001	02/02/07	15-Oct-14	11.000	9.7400	-0.0014	106.6804	0.0007
02/01/07	15-Oct-11	10.000	9.2800	0.0001	102.6614	-0.0001	02/01/07	15-Oct-14	11.000	9.7540	0.0003	106.6077	-0.0001
01/31/07	15-Oct-11	10.000	9.2790	0.0005	102.6699	-0.0002	01/31/07	15-Oct-14	11.000	9.7510	-0.0014	106.6227	0.0007
01/30/07	15-Oct-11	10.000	9.2740	-0.0003	102.8908	0.0001	01/30/07	15-Oct-14	11.000	9.7650	-0.0011	106.5465	0.0005
01/29/07	15-Oct-11	10.000	9.2770	-0.0009	102.6782	0.0003	01/29/07	15-Oct-14	11.000	9.7760	0.0064	106.4885	-0.0032
01/26/07	15-Oct-11	10.000	9.2850	0.0006	102.6503	-0.0002	01/26/07	15-Oct-14	11.000	9.7140	-0.0029	106.8355	0.0014
01/25/07	15-Oct-11	10.000	9.2790	-0.0022	102.6742	0.0007	01/25/07	15-Oct-14	11.000	9.7420	0.0004	106.6858	-0.0002
01/24/07	15-Oct-11	10.000	9.2980	0.0016	102.5995	-0.0006	01/24/07	15-Oct-14	11.000	9.7380	-0.0009	106.7079	0.0005
01/23/07	15-Oct-11	10.000	9.2840	0.0004	102.6587	-0.0002	01/23/07	15-Oct-14	11.000	9.7470	-0.0038	106.6573	0.0019
01/22/07	15-Oct-11	10.000	9.2800	-0.0035	102.6764	0.0012	01/22/07	15-Oct-14	11.000	9.7840	-0.0035	106.4511	0.0018
01/19/07	15-Oct-11	10.000	9.3130	-0.0039	102.5500	0.0013	01/19/07	15-Oct-14	11.000	9.8180	-0.0067	106.2639	0.0034
01/18/07	15-Oct-11	10.000	9.3490	-0.0012	102.4159	0.0004	01/18/07	15-Oct-14	11.000	9.8840	0.0049	105.9051	-0.0025
01/17/07	15-Oct-11	10.000	9.3600	0.0013	102.3772	-0.0005	01/17/07	15-Oct-14	11.000	9.8360	-0.0139	106.1697	0.0073
01/16/07	15-Oct-11	10.000	9.3480	-0.0048	102.4243	0.0017	01/16/07	15-Oct-14	11.000	9.9750	0.0013	105.4035	-0.0007
01/15/07	15-Oct-11	10.000	9.3930	0.0028	102.2528	-0.0010	01/15/07	15-Oct-14	11.000	9.9620	0.0179	105.4759	-0.0092
01/12/07	15-Oct-11	10.000	9.3670	-0.0014	102.3519	0.0005	01/12/07	15-Oct-14	11.000	9.7870	-0.0020	100.4516	0.0010
01/11/07	15-Oct-11	10.000	9.3800	-0.0019	102.3027	0.0006	01/11/07	15-Oct-14	11.000	9.8070	0.0163	106.3446	-0.0082
01/10/07	15-Oct-11	10.000	9.3980	0.0194	102.2379	-0.0067	01/10/07	15-Oct-14	11.000	9.6500	0.0023	107.2248	-0.0011
01/09/07	15-Oct-11	10.000	9.2190	-0.0034	102.9255	0.0011	01/09/07	15-Oct-14	11.000	9.6280	0.0023	107.3470	-0.0012
01/08/07	15-Oct-11	10.000	9.2500	-0.0066	102.8098	0.0023	01/08/07	15-Oct-14	11.000	9.6060	0.0090	107.4772	

04/30/08	15-Jun-15	9.500	12.6670	-0.0013	85.4095	0.0010	04/30/08	15-Jul-17	10.000	12.7680	-0.0038	85.2320	0.0029
04/29/08	15-Jun-15	9.500	12.6840	-0.0033	85.3284	0.0021	04/29/08	15-Jul-17	10.000	12.8170	-0.0007	84.9873	0.0005
04/28/08	15-Jun-15	9.500	12.7260	0.0031	85.1481	-0.0018	04/28/08	15-Jul-17	10.000	12.8260	-0.0017	84.9418	0.0013
04/25/08	15-Jun-15	9.500	12.6870	-0.0239	85.3034	0.0153	04/25/08	15-Jul-17	10.000	12.8480	-0.0162	84.8341	0.0119
04/24/08	15-Jun-15	9.500	12.9980	0.0243	84.0214	-0.0147	04/24/08	15-Jul-17	10.000	13.0590	0.0162	83.8380	-0.0115
04/23/08	15-Jun-15	9.500	12.6900	0.0231	85.2751	-0.0138	04/23/08	15-Jul-17	10.000	12.8510	0.0124	84.8114	-0.0087
04/22/08	15-Jun-15	9.500	12.4040	0.0290	86.4687	-0.0170	04/22/08	15-Jul-17	10.000	12.6940	0.0466	85.5583	-0.0314
04/21/08	15-Jun-15	9.500	12.0550	0.0105	87.9607	-0.0061	04/21/08	15-Jul-17	10.000	12.1290	0.0111	88.3328	-0.0075
04/18/08	15-Jun-15	9.500	11.9300	0.0084	88.4983	-0.0049	04/18/08	15-Jul-17	10.000	11.9960	0.0133	89.0035	-0.0089
04/17/08	15-Jun-15	9.500	11.8310	0.0178	88.9304	-0.0101	04/17/08	15-Jul-17	10.000	11.8390	0.0116	89.8003	-0.0077
04/16/08	15-Jun-15	9.500	11.6240	-0.0003	89.8377	0.0003	04/16/08	15-Jul-17	10.000	11.7030	0.0030	90.4968	-0.0020
04/15/08	15-Jun-15	9.500	11.6280	0.0049	89.8143	-0.0028	04/15/08	15-Jul-17	10.000	11.6680	0.0031	90.6808	-0.0021
04/14/08	15-Jun-15	9.500	11.5710	0.0347	90.0698	-0.0191	04/14/08	15-Jul-17	10.000	11.6320	0.0097	90.8674	-0.0064
04/11/08	15-Jun-15	9.500	11.1830	-0.0189	91.8205	0.0108	04/11/08	15-Jul-17	10.000	11.5200	-0.0251	91.4534	0.0172
04/10/08	15-Jun-15	9.500	11.3980	-0.0278	90.8409	0.0164	04/10/08	15-Jul-17	10.000	11.8160	-0.0247	89.9055	0.0173
04/09/08	15-Jun-15	9.500	11.7240	-0.0209	89.3720	0.0125	04/09/08	15-Jul-17	10.000	12.1150	-0.0386	88.3803	0.0281
04/08/08	15-Jun-15	9.500	11.9740	-0.0031	88.2697	0.0018	04/08/08	15-Jul-17	10.000	12.6020	0.0081	85.9687	-0.0057
04/07/08	15-Jun-15	9.500	12.0110	0.0119	88.1083	-0.0069	04/07/08	15-Jul-17	10.000	12.5010	0.0249	86.4603	-0.0171
04/04/08	15-Jun-15	9.500	11.8700	0.0240	88.7204	-0.0137	04/04/08	15-Jul-17	10.000	12.1970	0.0327	87.9617	-0.0218
04/03/08	15-Jun-15	9.500	11.5920	0.0085	89.9500	-0.0048	04/03/08	15-Jul-17	10.000	11.8110	0.0197	89.9240	-0.0130
04/02/08	15-Jun-15	9.500	11.4940	0.0358	90.3810	-0.0198	04/02/08	15-Jul-17	10.000	11.5830	0.0220	91.1045	-0.0143
04/01/08	15-Jun-15	9.500	11.0970	0.0057	92.1910	-0.0031	04/01/08	15-Jul-17	10.000	11.3340	-0.0029	92.4263	0.0019
03/31/08	15-Jun-15	9.500	11.0340	0.0189	92.4822	-0.0091	03/31/08	15-Jul-17	10.000	11.3670	0.0163	92.2486	-0.0105
03/28/08	15-Jun-15	9.500	10.8510	0.0150	93.3349	-0.0080	03/28/08	15-Jul-17	10.000	11.1850	0.0145	93.2290	-0.0093
03/27/08	15-Jun-15	9.500	10.6910	0.0203	94.0884	-0.0107	03/27/08	15-Jul-17	10.000	11.0250	0.0044	94.1008	-0.0028
03/26/08	15-Jun-15	9.500	10.4780	0.0057	95.1035	-0.0030	03/26/08	15-Jul-17	10.000	10.9770	0.0082	94.3613	-0.0052
03/25/08	15-Jun-15	9.500	10.4190	0.0000	95.3888	0.0000	03/25/08	15-Jul-17	10.000	10.8880	0.0040	94.8518	-0.0025
03/24/08	15-Jun-15	9.500	10.4190	-0.0018	95.3881	0.0010	03/24/08	15-Jul-17	10.000	10.8450	-0.0023	95.0906	0.0015
03/19/08	15-Jun-15	9.500	10.4380	-0.0306	95.2811	0.0168	03/19/08	15-Jul-17	10.000	10.8700	-0.0241	94.9523	0.0159
03/18/08	15-Jun-15	9.500	10.7670	-0.0037	93.7146	0.0021	03/18/08	15-Jul-17	10.000	11.1390	0.0050	93.4680	-0.0032
03/17/08	15-Jun-15	9.500	10.8070	0.0431	93.5194	-0.0224	03/17/08	15-Jul-17	10.000	11.0840	0.0572	93.7639	-0.0347
03/14/08	15-Jun-15	9.500	10.3600	0.0207	95.8630	-0.0106	03/14/08	15-Jul-17	10.000	10.4840	0.0159	97.1350	-0.0097
03/13/08	15-Jun-15	9.500	10.1500	0.0183	96.8910	-0.0093	03/13/08	15-Jul-17	10.000	10.3200	0.0065	98.0834	-0.0040
03/12/08	15-Jun-15	9.500	9.9680	0.0063	97.5985	-0.0031	03/12/08	15-Jul-17	10.000	10.2530	0.0125	98.4748	-0.0075
03/11/08	15-Jun-15	9.500	9.9060	0.0126	97.9038	-0.0063	03/11/08	15-Jul-17	10.000	10.1260	0.0035	99.2235	-0.0021
03/10/08	15-Jun-15	9.500	9.7830	0.0045	98.5259	-0.0023	03/10/08	15-Jul-17	10.000	10.0910	0.0013	99.4317	-0.0008
03/07/08	15-Jun-15	9.500	9.7390	0.0007	98.7495	-0.0004	03/07/08	15-Jul-17	10.000	10.0780	0.0038	99.5115	-0.0021
03/06/08	15-Jun-15	9.500	9.7320	-0.0009	98.7854	0.0005	03/06/08	15-Jul-17	10.000	10.0420	0.0003	99.7209	-0.0002
03/05/08	15-Jun-15	9.500	9.7410	0.0028	98.7360	-0.0014	03/05/08	15-Jul-17	10.000	10.0390	-0.0006	99.7407	-0.0004
03/04/08	15-Jun-15	9.500	9.7140	0.0014	98.8741	-0.0007	03/04/08	15-Jul-17	10.000	10.0450	0.0017	99.7034	-0.0011
03/03/08	15-Jun-15	9.500	9.7000	0.0037	98.9470	-0.0019	03/03/08	15-Jul-17	10.000	10.0280	0.0025	99.8088	-0.0015
02/29/08	15-Jun-15	9.500	9.6640	0.0010	99.1304	-0.0005	02/29/08	15-Jul-17	10.000	10.0030	-0.0009	99.9551	0.0005
02/28/08	15-Jun-15	9.500	9.8540	0.0084	99.1821	-0.0048	02/28/08	15-Jul-17	10.000	10.0120	0.0113	99.9057	-0.0067
02/27/08	15-Jun-15	9.500	9.5640	0.0022	99.8408	-0.0011	02/27/08	15-Jul-17	10.000	9.9000	0.0021	100.5777	-0.0013
02/26/08	15-Jun-15	9.500	9.5430	-0.0001	99.7523	0.0001	02/26/08	15-Jul-17	10.000	9.8780	-0.0016	100.7047	0.0009
02/25/08	15-Jun-15	9.500	9.5440	0.0006	99.7489	-0.0003	02/25/08	15-Jul-17	10.000	9.8950	0.0010	100.6106	-0.0006
02/22/08	15-Jun-15	9.500	9.5380	0.0000	99.7751	0.0000	02/22/08	15-Jul-17	10.000	9.8850	0.0041	100.6704	-0.0024
02/21/08	15-Jun-15	9.500	9.5380	0.0043	99.7772	-0.0021	02/21/08	15-Jul-17	10.000	9.8450	0.0046	100.9160	-0.0027
02/20/08	15-Jun-15	9.500	9.4970	0.0020	99.9920	-0.0010	02/20/08	15-Jul-17	10.000	9.8000	0.0007	101.1912	-0.0004
02/19/08	15-Jun-15	9.500	9.4780	0.0002	100.0884	-0.0001	02/19/08	15-Jul-17	10.000	9.7930	0.0007	101.2352	-0.0004
02/18/08	15-Jun-15	9.500	9.4760	-0.0014	100.0975	0.0007	02/18/08	15-Jul-17	10.000	9.7860	-0.0014	101.2782	0.0008
02/15/08	15-Jun-15	9.500	9.4890	-0.0025	100.0323	0.0012	02/15/08	15-Jul-17	10.000	9.8000	0.0004	101.1945	-0.0002
02/14/08	15-Jun-15	9.500	9.5130	-0.0011	99.9094	0.0008	02/14/08	15-Jul-17	10.000	9.7960	-0.0009	101.2162	0.0005
02/13/08	15-Jun-15	9.500	9.5230	-0.0003	99.8534	0.0001	02/13/08	15-Jul-17	10.000	9.8050	-0.0003	101.1649	0.0002
02/12/08	15-Jun-15	9.500	9.5260	0.0011	99.8419	-0.0005	02/12/08	15-Jul-17	10.000	9.8080	0.0002	101.1478	-0.0001
02/11/08	15-Jun-15	9.500	9.5180	0.0019	99.8915	-0.0009	02/11/08	15-Jul-17	10.000	9.8060	0.0039	101.1598	-0.0023
02/08/08	15-Jun-15	9.500	9.4980	0.0023	99.9858	-0.0012	02/08/08	15-Jul-17	10.000	9.7680	0.0006	101.3932	-0.0004
02/06/08	15-Jun-15	9.500	9.4760	0.0003	100.1016	-0.0002	02/06/08	15-Jul-17	10.000	9.7620	0.0003	101.4319	-0.0002
02/05/08	15-Jun-15	9.500	9.4730	-0.0004	100.1167	0.0002	02/05/08	15-Jul-17	10.000	9.7590	-0.0008	101.4529	0.0005
02/04/08	15-Jun-15	9.500	9.4770	0.0016	100.0984	-0.0008	02/04/08	15-Jul-17	10.000	9.7670	0.0013	101.4060	-0.0008
02/01/08	15-Jun-15	9.500	9.4620	0.0021	100.1746	-0.0010	02/01/08	15-Jul-17	10.000	9.7540	0.0018	101.4868	-0.0011
01/31/08	15-Jun-15	9.500	9.4420	0.0008	100.2787	-0.0004	01/31/08	15-Jul-17	10.000	9.7360	0.0002	101.5967	-0.0001
01/30/08	15-Jun-15	9.500	9.4340	0.0003	100.3223	-0.0002	01/30/08	15-Jul-17	10.000	9.7340	0.0004	101.6105	-0.0003
01/28/08	15-Jun-15	9.500	9.4310	-0.0021	100.3394	0.0010	01/29/08	15-Jul-17	10.000	9.7300	-0.0013	101.6360	0.0008
01/28/08	15-Jun-15	9.500	9.4510	-0.0005	100.2366	0.0003	01/28/08	15-Jul-17	10.000	9.7430	-0.0022	101.5564	0.0013
01/25/08	15-Jun-15	9.500	9.4560	0.0028	100.2074	-0.0014	01/25/08	15-Jul-17	10.000	9.7640	0.0043	101.4291	-0.0026
01/24/08	15-Jun-15	9.500	9.4300	-0.0046	100.3439	0.0023	01/24/08	15-Jul-17	10.000	9.7220	-0.0033	101.6899	0.0019
01/23/08	15-Jun-15	9.500	9.4740	-0.0039	100.1169	0.0019	01/23/08	15-Jul-17	10.000	9.7540	-0.0017	101.4927	0.0010
01/22/08	15-Jun-15	9.500	9.5110	0.0088	99.9238	-0.0043	01/22/08	15-Jul-17	10.000	9.7710	0.0070	101.3893	-0.0042
01/21/08	15-Jun-15	9.500	9.4280	0.0011	100.3586	-0.0005	01/21/08	15-Jul-17	10.000	9.7030	0.0006	101.8120	-0.0003
01/18/08	15-Jun-15	9.500	9.4180	-0.0019	100.4087	0.0009	01/18/08	15-Jul-17	10.000	9.6970	-0.0003	101.8470	0.0002
01/17/08	15-Jun-15	9.500	9.4380	0.0010	100.3195	-0.0005	01/17/08	15-Jul-17	10.000	9.7000	0.0015	101.8270	-0.0010
01/16/08	15-Jun-15	9.500	9.4270	0.0007	100.3675	-0.0004	01/16/08	15-Jul-17	10.000	9.6850	0.0014	101.9255	-0.0008
01/15/08	15-Jun-15	9.500	9.4200	-0.0006	100.4047	0.0003	01/15/08	15-Jul-17	10.000	9.6710	-0.0003	102.0109	0.0001
01/14/08	15-Jun-15	9.500	9.4260	-0.0022	100.3722	0.0011							

01/07/08	15-Jun-15	9.500	9.6560	-0.0023	99.1739	0.0011	01/07/08	15-Jul-17	10.000	9.7540	-0.0012	101.5006	0.0007		
01/04/08	15-Jun-15	9.500	9.6780	-0.0052	99.0608	0.0027	01/04/08	15-Jul-17	10.000	9.7660	-0.0095	101.4250	0.0057		
01/03/08	15-Jun-15	9.500	9.7290	-0.0002	98.7933	0.0001	01/03/08	15-Jul-17	10.000	9.8600	-0.0006	100.8460	0.0004		
01/02/08	15-Jun-15	9.500	9.7310	0.0000	98.7841	0.0000	01/02/08	15-Jul-17	10.000	9.8660	0.0000	100.8060	0.0000		
				Yield Change =	0.296920	92.6538	-0.1540					Yield Change =	0.289713	93.0357	-0.1775
				Yield Change =	0.296920						Yield Change =	0.289713			
				Probabilitas Adverse Yield Move =	0.997031						Probabilitas Adverse Yield Move =	0.997103			
				Standar Deviasi =	0.012049						Standar Deviasi =	0.011910			
				Adverse Daily Yield Move =	0.033150						Adverse Daily Yield Move =	0.032862			
				Market Value Position =	1,000,000						Market Value Position =	1,000,000			
				Modified Duration,28/12/2007 =	5.25240						Modified Duration,28/12/2007 =	5.97480			
				Modified Duration plus Convexity =	0.3600	5.6124					Modified Duration plus Convexity =	0.4900	6.4648		
				Daily Price Volatility =	-0.1741182	-0.1860522					Daily Price Volatility =	-0.1963430	-0.2124453		
				Daily Earning at Risk (DEAR) =	(1,741.18)	(1,860.52)					Daily Earning at Risk (DEAR) =	(1,963.43)	(2,124.45)		
				VAR untuk N hari (2 hari) =	(2,462.40)	(2,831.18)					VAR untuk N hari (2 hari) =	(2,776.71)	(3,004.43)		
				VAR untuk N hari (7 hari) =	(4,606.73)	(4,822.48)					VAR untuk N hari (7 hari) =	(5,194.75)	(5,620.77)		
				VAR untuk 1 bulan (30 hari) =	(9,538.84)	(10,190.50)					VAR untuk 1 bulan (30 hari) =	(10,754.15)	(11,636.11)		
				VAR untuk 2 bulan (60 hari) =	(13,487.14)	(14,411.55)					VAR untuk 2 bulan (60 hari) =	(15,208.66)	(16,455.94)		
				VAR untuk 3 bulan (90 hari) =	(16,518.30)	(17,650.47)					VAR untuk 3 bulan (90 hari) =	(18,626.73)	(20,154.33)		
				VAR untuk 4 bulan (120 hari) =	(19,073.69)	(20,381.00)					VAR untuk 4 bulan (120 hari) =	(21,508.30)	(23,272.22)		
				VAR untuk 5 bulan (150 hari) =	(21,325.03)	(22,786.65)					VAR untuk 5 bulan (150 hari) =	(24,047.01)	(26,019.13)		
				VAR untuk 6 bulan (180 hari) =	(23,360.40)	(24,961.53)					VAR untuk 6 bulan (180 hari) =	(26,342.18)	(28,502.53)		
				VAR untuk 12 bulan (360 hari) =	(33,036.60)	(35,300.93)					VAR untuk 12 bulan (360 hari) =	(37,253.46)	(40,308.66)		

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0027

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0028

Periode 2007 FR0027 & FR0028

Govt Bond FR0027						Govt Bond FR0028							
Date	Maturity	Coupon	YTM		Price	Date	Maturity	Coupon	YTM		Price		
12/28/07	15-Jun-15	9.500	9.7330	-0.0033	98.7737	0.0017	12/28/07	15-Jul-17	10.000	9.8290	-0.0056	101.0346	0.0034
12/27/07	15-Jun-15	9.500	9.7650	-0.0002	98.6102	0.0001	12/27/07	15-Jul-17	10.000	9.8840	0.0024	100.6969	-0.0014
12/26/07	15-Jun-15	9.500	9.7670	-0.0016	98.6028	0.0008	12/26/07	15-Jul-17	10.000	9.8600	-0.0018	100.8414	0.0011
12/24/07	15-Jun-15	9.500	9.7830	0.0025	98.5193	-0.0012	12/24/07	15-Jul-17	10.000	9.8780	0.0001	100.7315	0.0000
12/21/07	15-Jun-15	9.500	9.7590	0.0000	98.6400	-0.0001	12/21/07	15-Jul-17	10.000	9.8770	0.0041	100.7355	-0.0024
12/19/07	15-Jun-15	9.500	9.7590	-0.0055	98.6451	0.0028	12/19/07	15-Jul-17	10.000	9.8370	-0.0048	100.9804	0.0028
12/18/07	15-Jun-15	9.500	9.8130	0.0146	98.3681	-0.0074	12/18/07	15-Jul-17	10.000	9.8840	0.0190	100.6943	-0.0111
12/17/07	15-Jun-15	9.500	9.6720	0.0154	99.0973	-0.0077	12/17/07	15-Jul-17	10.000	9.7000	0.0084	101.8266	-0.0050
12/14/07	15-Jun-15	9.500	9.5250	0.0122	99.8662	-0.0081	12/14/07	15-Jul-17	10.000	9.6190	0.0049	102.3372	-0.0029
12/13/07	15-Jun-15	9.500	9.4100	-0.0032	100.4751	0.0016	12/13/07	15-Jul-17	10.000	9.5720	0.0018	102.6311	-0.0011
12/12/07	15-Jun-15	9.500	9.4400	0.0005	100.3155	-0.0003	12/12/07	15-Jul-17	10.000	9.5550	0.0014	102.7394	-0.0008
12/11/07	15-Jun-15	9.500	9.4350	0.0030	100.3426	-0.0015	12/11/07	15-Jul-17	10.000	9.5420	-0.0037	102.8194	0.0022
12/10/07	15-Jun-15	9.500	9.4070	-0.0111	100.4904	0.0056	12/10/07	15-Jul-17	10.000	9.5770	0.0004	102.5970	-0.0002
12/07/07	15-Jun-15	9.500	9.5130	-0.0080	99.9311	0.0041	12/07/07	15-Jul-17	10.000	9.5730	-0.0057	102.6222	0.0034
12/06/07	15-Jun-15	9.500	9.5900	-0.0084	99.5236	0.0043	12/06/07	15-Jul-17	10.000	9.6280	-0.0055	102.2794	0.0033
12/05/07	15-Jun-15	9.500	9.6710	0.0076	99.0984	-0.0038	12/05/07	15-Jul-17	10.000	9.6810	0.0091	101.9450	-0.0053
12/04/07	15-Jun-15	9.500	9.5980	-0.0118	99.4762	0.0061	12/04/07	15-Jul-17	10.000	9.5940	-0.0153	102.4906	0.0091
12/03/07	15-Jun-15	9.500	9.7130	-0.0152	98.8744	0.0080	12/03/07	15-Jul-17	10.000	9.7430	-0.0211	101.5625	0.0129
11/30/07	15-Jun-15	9.500	9.8630	-0.0313	98.0938	0.0169	11/30/07	15-Jul-17	10.000	9.9530	-0.0249	100.2679	0.0156
11/29/07	15-Jun-15	9.500	10.1820	-0.0057	96.4644	0.0031	11/29/07	15-Jul-17	10.000	10.2070	-0.0076	98.7281	0.0047
11/28/07	15-Jun-15	9.500	10.2400	0.0023	96.1692	-0.0013	11/28/07	15-Jul-17	10.000	10.2850	0.0013	98.2632	-0.0067
11/27/07	15-Jun-15	9.500	10.2180	-0.0029	96.2896	0.0016	11/27/07	15-Jul-17	10.000	10.2720	-0.0041	98.3363	0.0026
11/26/07	15-Jun-15	9.500	10.2480	-0.0036	96.1359	0.0020	11/26/07	15-Jul-17	10.000	10.3140	-0.0043	98.0844	0.0027
11/23/07	15-Jun-15	9.500	10.2830	-0.0026	95.9451	0.0014	11/23/07	15-Jul-17	10.000	10.3590	-0.0013	97.8199	0.0009
11/22/07	15-Jun-15	9.500	10.3100	0.0177	95.8106	-0.0093	11/22/07	15-Jul-17	10.000	10.3730	0.0079	97.7356	-0.0049
11/21/07	15-Jun-15	9.500	10.1310	0.0021	96.7079	-0.0011	11/21/07	15-Jul-17	10.000	10.2920	0.0056	98.2131	-0.0035
11/20/07	15-Jun-15	9.500	10.1100	0.0352	96.8175	-0.0179	11/20/07	15-Jul-17	10.000	10.2350	0.0219	98.5573	-0.0132
11/19/07	15-Jun-15	9.500	9.7660	0.0015	98.5883	-0.0008	11/19/07	15-Jul-17	10.000	10.0160	0.0031	99.8748	-0.0019
11/18/07	15-Jun-15	9.500	9.7510	0.0206	98.8683	-0.0104	11/18/07	15-Jul-17	10.000	9.9850	0.0309	100.0667	-0.0181
11/15/07	15-Jun-15	9.500	9.5540	0.0058	99.6997	-0.0029	11/15/07	15-Jul-17	10.000	9.6860	0.0006	101.9150	-0.0004
11/14/07	15-Jun-15	9.500	9.4990	0.0032	99.9921	-0.0016	11/14/07	15-Jul-17	10.000	9.6800	-0.0023	101.9565	0.0014
11/13/07	15-Jun-15	9.500	9.4690	0.0002	100.1478	-0.0001	11/13/07	15-Jul-17	10.000	9.7020	0.0095	101.8134	-0.0056
11/12/07	15-Jun-15	9.500	9.4670	0.0087	100.1609	-0.0044	11/12/07	15-Jul-17	10.000	9.6110	-0.0021	102.3886	0.0012
11/09/07	15-Jun-15	9.500	9.3850	0.0045	100.8008	-0.0022	11/09/07	15-Jul-17	10.000	9.6310	-0.0078	102.2633	0.0047
11/08/07	15-Jun-15	9.500	9.3430	0.0224	100.8224	-0.0109	11/08/07	15-Jul-17	10.000	9.7070	0.0509	101.7833	-0.0287
11/07/07	15-Jun-15	9.500	9.1380	0.0030	101.9375	-0.0014	11/07/07	15-Jul-17	10.000	9.2370	0.0015	104.7895	-0.0009
11/06/07	15-Jun-15	9.500	9.1110	0.0050	102.0831	-0.0024	11/06/07	15-Jul-17	10.000	9.2230	0.0051	104.8917	-0.0029
11/05/07	15-Jun-15	9.500	9.0660	0.0052	102.3296	-0.0026	11/05/07	15-Jul-17	10.000	9.1760	0.0026	105.1859	-0.0015
11/02/07	15-Jun-15	9.500	9.0190	0.0030	102.5916	-0.0014	11/02/07	15-Jul-17	10.000	9.1520	0.0025	105.3460	-0.0014
11/01/07	15-Jun-15	9.500	8.9920	-0.0037	102.7404	0.0018	11/01/07	15-Jul-17	10.000	9.1290	-0.0040	105.4960	0.0023
10/31/07	15-Jun-15	9.500	9.0250	-0.0023	102.5558	0.0011	10/31/07	15-Jul-17	10.000	9.1660	-0.0017	105.2571	0.0010
10/30/07	15-Jun-15	9.500	9.0460	0.0024	102.4399	-0.0012	10/30/07	15-Jul-17	10.000	9.1820	0.0003	105.1559	-0.0002
10/29/07	15-Jun-15	9.500	9.0240	-0.0027	102.5629	0.0013	10/29/07	15-Jul-17	10.000	9.1790	-0.0035	105.1764	0.0020
10/26/07	15-Jun-15	9.500	9.0480	-0.0049	102.4313	0.0024	10/26/07	15-Jul-17	10.000	9.2110	-0.0022	104.9656	0.0012
10/25/07	15-Jun-15	9.500	9.0930	0.0006	102.1835	-0.0003	10/25/07	15-Jul-17	10.000	9.2310	0.0023	104.8355	-0.0014
10/24/07	15-Jun-15	9.500	9.0880	0.0018	102.2134	-0.0008	10/24/07	15-Jul-17	10.000	9.2100	0.0028	104.9773	-0.0016

10/23/07	15-Jun-15	9.500	9.0720	-0.0018	102.2996	0.0008	10/23/07	15-Jul-17	10.000	9.1840	0.0005	105.1460	-0.0003
10/22/07	15-Jun-15	9.500	9.0880	0.0036	102.2150	-0.0018	10/22/07	15-Jul-17	10.000	9.1790	0.0022	105.1806	-0.0012
10/19/07	15-Jun-15	9.500	9.0550	0.0002	102.3957	-0.0001	10/19/07	15-Jul-17	10.000	9.1590	0.0020	105.3094	-0.0012
10/18/07	15-Jun-15	9.500	9.0530	-0.0040	102.4050	0.0019	10/18/07	15-Jul-17	10.000	9.1410	-0.0035	105.4323	0.0020
10/17/07	15-Jun-15	9.500	9.0890	0.0024	102.2106	-0.0012	10/17/07	15-Jul-17	10.000	9.1730	-0.0032	105.2211	0.0018
10/12/07	15-Jun-15	9.500	9.0670	-0.0011	102.3315	0.0005	10/12/07	15-Jul-17	10.000	9.2020	0.0019	105.0310	-0.0011
10/11/07	15-Jun-15	9.500	9.0770	-0.0036	102.2785	0.0018	10/11/07	15-Jul-17	10.000	9.1850	0.0008	105.1434	-0.0005
10/10/07	15-Jun-15	9.500	9.1100	0.0008	102.0961	-0.0004	10/10/07	15-Jul-17	10.000	9.1780	0.0001	105.1989	-0.0001
10/09/07	15-Jun-15	9.500	9.1030	-0.0008	102.1366	0.0004	10/09/07	15-Jul-17	10.000	9.1770	-0.0005	105.2047	0.0003
10/08/07	15-Jun-15	9.500	9.1100	-0.0033	102.0952	0.0016	10/08/07	15-Jul-17	10.000	9.1820	-0.0008	105.1707	0.0004
10/05/07	15-Jun-15	9.500	9.1400	0.0010	101.9306	-0.0005	10/05/07	15-Jul-17	10.000	9.1890	0.0004	105.1259	-0.0003
10/04/07	15-Jun-15	9.500	9.1310	-0.0009	101.9836	0.0004	10/04/07	15-Jul-17	10.000	9.1850	0.0014	105.1592	-0.0008
10/03/07	15-Jun-15	9.500	9.1390	-0.0001	101.9408	0.0001	10/03/07	15-Jul-17	10.000	9.1720	-0.0008	105.2441	0.0005
10/02/07	15-Jun-15	9.500	9.1400	-0.0011	101.9329	0.0005	10/02/07	15-Jul-17	10.000	9.1790	0.0002	105.1967	-0.0002
10/01/07	15-Jun-15	9.500	9.1500	-0.0001	101.8778	0.0000	10/01/07	15-Jul-17	10.000	9.1770	-0.0008	105.2155	0.0004
09/28/07	15-Jun-15	9.500	9.1510	0.0020	101.8749	-0.0010	09/28/07	15-Jul-17	10.000	9.1840	0.0012	105.1714	-0.0007
09/27/07	15-Jun-15	9.500	9.1330	-0.0067	101.9758	0.0034	09/27/07	15-Jul-17	10.000	9.1730	-0.0010	105.2425	0.0006
09/26/07	15-Jun-15	9.500	9.1950	0.0050	101.6313	-0.0025	09/26/07	15-Jul-17	10.000	9.1820	0.0034	105.1834	-0.0020
09/25/07	15-Jun-15	9.500	9.1490	-0.0023	101.8882	0.0011	09/25/07	15-Jul-17	10.000	9.1510	-0.0028	105.3906	0.0016
09/24/07	15-Jun-15	9.500	9.1700	-0.0160	101.7726	0.0081	09/24/07	15-Jul-17	10.000	9.1770	0.0012	105.2183	-0.0007
09/21/07	15-Jun-15	9.500	9.3190	-0.0119	100.9520	0.0060	09/21/07	15-Jul-17	10.000	9.1660	-0.0289	105.2964	0.0172
09/20/07	15-Jun-15	9.500	9.4310	-0.0034	100.3453	0.0017	09/20/07	15-Jul-17	10.000	9.4390	-0.0091	103.5115	0.0054
09/19/07	15-Jun-15	9.500	9.4630	-0.0014	100.1724	0.0007	09/19/07	15-Jul-17	10.000	9.5260	0.0011	102.9544	-0.0006
09/18/07	15-Jun-15	9.500	9.4760	-0.0045	100.1028	0.0023	09/18/07	15-Jul-17	10.000	9.5160	-0.0057	103.0178	0.0034
09/17/07	15-Jun-15	9.500	9.5190	-0.0018	99.8716	0.0009	09/17/07	15-Jul-17	10.000	9.5710	-0.0019	102.6682	0.0011
09/14/07	15-Jun-15	9.500	9.5360	0.0009	99.7795	-0.0005	09/14/07	15-Jul-17	10.000	9.5890	-0.0015	102.5546	0.0009
09/13/07	15-Jun-15	9.500	9.5270	-0.0024	99.8248	0.0012	09/13/07	15-Jul-17	10.000	9.6030	-0.0016	102.4667	0.0009
09/12/07	15-Jun-15	9.500	9.5500	-0.0007	99.7022	0.0004	09/12/07	15-Jul-17	10.000	9.6180	-0.0006	102.3712	0.0004
09/11/07	15-Jun-15	9.500	9.5570	-0.0027	99.6624	0.0014	09/11/07	15-Jul-17	10.000	9.6240	0.0000	102.3349	0.0000
09/10/07	15-Jun-15	9.500	9.5830	0.0041	99.5275	-0.0021	09/10/07	15-Jul-17	10.000	9.6240	0.0009	102.3346	-0.0005
09/07/07	15-Jun-15	9.500	9.5440	0.0008	99.7349	-0.0004	09/07/07	15-Jul-17	10.000	9.6150	0.0027	102.3896	-0.0016
09/06/07	15-Jun-15	9.500	9.5360	-0.0008	99.7779	0.0004	09/06/07	15-Jul-17	10.000	9.5890	-0.0036	102.5578	0.0022
09/05/07	15-Jun-15	9.500	9.5440	-0.0024	99.7346	0.0012	09/05/07	15-Jul-17	10.000	9.6240	-0.0030	102.3328	0.0018
09/04/07	15-Jun-15	9.500	9.5670	-0.0049	99.6122	0.0026	09/04/07	15-Jul-17	10.000	9.6530	0.0011	102.1516	-0.0007
09/03/07	15-Jun-15	9.500	9.6140	0.0035	99.3575	-0.0019	09/03/07	15-Jul-17	10.000	9.6420	-0.0040	102.2209	0.0024
08/31/07	15-Jun-15	9.500	9.5800	-0.0013	99.5421	0.0006	08/31/07	15-Jul-17	10.000	9.6810	-0.0022	101.9781	0.0013
08/30/07	15-Jun-15	9.500	9.5920	-0.0014	99.4787	0.0008	08/30/07	15-Jul-17	10.000	9.7020	0.0042	101.8461	-0.0025
08/29/07	15-Jun-15	9.500	9.6050	0.0045	99.4040	-0.0024	08/29/07	15-Jul-17	10.000	9.6610	-0.0087	102.1027	0.0053
08/28/07	15-Jun-15	9.500	9.5620	-0.0067	99.6385	0.0030	08/28/07	15-Jul-17	10.000	9.7460	-0.0252	101.5645	0.0157
08/27/07	15-Jun-15	9.500	9.6170	-0.0318	99.3427	0.0173	08/27/07	15-Jul-17	10.000	9.9980	-0.0008	99.9909	0.0005
08/24/07	15-Jun-15	9.500	9.9330	-0.0032	97.6578	0.0017	08/24/07	15-Jul-17	10.000	10.0060	-0.0269	99.9424	0.0173
08/23/07	15-Jun-15	9.500	9.9650	-0.0311	97.4899	0.0173	08/23/07	15-Jul-17	10.000	10.2830	-0.0001	98.2468	0.0000
08/22/07	15-Jun-15	9.500	10.2850	0.0095	95.8284	-0.0052	08/22/07	15-Jul-17	10.000	10.2840	0.0152	98.2433	-0.0094
08/21/07	15-Jun-15	9.500	10.1880	0.0075	96.3261	-0.0041	08/21/07	15-Jul-17	10.000	10.1300	0.0524	99.1762	-0.0308
08/20/07	15-Jun-15	9.500	10.1120	0.1012	96.7182	-0.0491	08/20/07	15-Jul-17	10.000	9.6260	0.0108	102.3322	-0.0065
08/16/07	15-Jun-15	9.500	9.1830	-0.0030	101.7175	0.0015	08/16/07	15-Jul-17	10.000	9.5230	0.0198	102.9980	-0.0116
08/15/07	15-Jun-15	9.500	9.2110	0.0023	101.5623	-0.0012	08/15/07	15-Jul-17	10.000	9.3380	0.0088	104.2026	-0.0051
08/14/07	15-Jun-15	9.500	9.1900	0.0043	101.6801	-0.0021	08/14/07	15-Jul-17	10.000	9.2570	-0.0004	104.7355	0.0002
08/13/07	15-Jun-15	9.500	9.1510	-0.0008	101.8978	0.0003	08/13/07	15-Jul-17	10.000	9.2810	0.0041	104.7149	-0.0024
08/10/07	15-Jun-15	9.500	9.1580	0.0021	101.8622	-0.0010	08/10/07	15-Jul-17	10.000	9.2230	-0.0024	104.9661	0.0013
08/09/07	15-Jun-15	9.500	9.1390	0.0010	101.9672	-0.0005	08/09/07	15-Jul-17	10.000	9.2450	0.0001	104.8251	-0.0001
08/08/07	15-Jun-15	9.500	9.1300	-0.0014	102.0215	0.0007	08/08/07	15-Jul-17	10.000	9.2440	0.0026	104.8330	-0.0015
08/07/07	15-Jun-15	9.500	9.1430	0.0061	101.9492	-0.0030	08/07/07	15-Jul-17	10.000	9.2200	0.0014	104.9920	-0.0008
08/06/07	15-Jun-15	9.500	9.0880	0.0044	102.2566	-0.0022	08/06/07	15-Jul-17	10.000	9.2070	0.0016	105.0781	-0.0010
08/03/07	15-Jun-15	9.500	9.0480	-0.0024	102.4794	0.0012	08/03/07	15-Jul-17	10.000	9.1920	-0.0063	105.1823	0.0038
08/02/07	15-Jun-15	9.500	9.0700	0.0054	102.3576	-0.0027	08/02/07	15-Jul-17	10.000	9.2500	0.0237	104.7998	-0.0135
08/01/07	15-Jun-15	9.500	9.0210	0.0099	102.6378	-0.0049	08/01/07	15-Jul-17	10.000	9.0360	-0.0056	106.2301	0.0032
07/31/07	15-Jun-15	9.500	8.9330	-0.0035	103.1381	0.0017	07/31/07	15-Jul-17	10.000	9.0670	0.0045	105.8887	-0.0026
07/30/07	15-Jun-15	9.500	8.9640	0.0003	102.9618	-0.0002	07/30/07	15-Jul-17	10.000	9.0480	0.0072	106.1662	-0.0042
07/27/07	15-Jun-15	9.500	8.9610	0.0061	102.9775	-0.0030	07/27/07	15-Jul-17	10.000	8.9810	0.0013	106.6101	-0.0008
07/26/07	15-Jun-15	9.500	8.9070	0.0009	103.2850	-0.0005	07/26/07	15-Jul-17	10.000	8.9690	0.0000	106.6968	0.0000
07/25/07	15-Jun-15	9.500	8.8990	0.0003	103.3363	-0.0002	07/25/07	15-Jul-17	10.000	8.9690	-0.0023	106.6975	0.0013
07/24/07	15-Jun-15	9.500	8.8960	-0.0068	103.3550	0.0029	07/24/07	15-Jul-17	10.000	8.9900	0.0006	106.5578	-0.0003
07/23/07	15-Jun-15	9.500	8.9480	0.0020	103.0569	-0.0010	07/23/07	15-Jul-17	10.000	8.9850	-0.0013	106.5938	0.0008
07/20/07	15-Jun-15	9.500	8.9300	-0.0015	103.1646	0.0007	07/20/07	15-Jul-17	10.000	8.9970	-0.0008	106.5121	0.0004
07/19/07	15-Jun-15	9.500	8.9430	-0.0006	103.0890	0.0002	07/19/07	15-Jul-17	10.000	9.0040	0.0030	106.4697	-0.0017
07/18/07	15-Jun-15	9.500	8.9480	0.0025	103.0642	-0.0012	07/18/07	15-Jul-17	10.000	8.9770	-0.0009	106.6514	0.0005
07/17/07	15-Jun-15	9.500	8.9260	-0.0023	103.1920	0.0012	07/17/07	15-Jul-17	10.000	8.9850	-0.0006	106.5993	0.0003
07/16/07	15-Jun-15	9.500	8.9470	-0.0010	103.0728	0.0005	07/16/07	15-Jul-17	10.000	8.9900	-0.0019	106.5707	0.0011
07/13/07	15-Jun-15	9.500	8.9560	-0.0001	103.0201	0.0000	07/13/07	15-Jul-17	10.000	9.0070	0.0002	106.4568	-0.0001
07/12/07	15-Jun-15	9.500	8.9570	-0.0001	103.0187	0.0000	07/12/07	15-Jul-17	10.000	9.0050	0.0046	106.4718	-0.0026
07/11/07	15-Jun-15	9.500	8.9580	0.0054	103.0178	-0.0026	07/11/07	15-Jul-17	10.000	8.9640	-0.0004	106.7478	0.0002
07/10/07	15-Jun-15	9.500	8.9100	0.0009	103.2901	-0.0005	07/10/07	15-Jul-17	10.000	8.9680	0.0039	106.7247	-0.0022
07/09/07	15-Jun-15	9.500	8.9020	-0.0035	103.3382	0.0017	07/09/07	15-Jul-17	10.000	8.9330	-0.0048	106.9600	0.0027
07/06/07	15-Jun-15	9.500	8.9330	0.0024	103.1610	-0.0012</							

06/22/07	15-Jun-15	9.500	8.7740	0.0057	104.0925	-0.0028	06/22/07	15-Jul-17	10.000	8.8110	0.0078	107.8150	-0.0044
06/21/07	15-Jun-15	9.500	8.7240	0.0107	104.3874	-0.0052	06/21/07	15-Jul-17	10.000	8.7430	0.0017	108.2893	-0.0010
06/20/07	15-Jun-15	9.500	8.6320	-0.0056	104.9301	0.0027	06/20/07	15-Jul-17	10.000	8.7280	-0.0035	108.3963	0.0020
06/19/07	15-Jun-15	9.500	8.6810	-0.0099	104.6433	0.0048	06/19/07	15-Jul-17	10.000	8.7590	-0.0187	108.1819	0.0108
06/18/07	15-Jun-15	9.500	8.7680	-0.0103	104.1387	0.0051	06/18/07	15-Jul-17	10.000	8.9260	-0.0037	107.0250	0.0021
06/15/07	15-Jun-15	9.500	8.8590	-0.0025	103.6129	0.0012	06/15/07	15-Jul-17	10.000	8.9590	-0.0006	106.8033	0.0003
06/14/07	15-Jun-15	9.500	8.8810	0.0002	103.4898	-0.0001	06/14/07	15-Jul-17	10.000	8.9640	0.0015	106.7672	-0.0009
06/13/07	15-Jun-15	9.500	8.8790	0.0007	103.5028	-0.0003	06/13/07	15-Jul-17	10.000	8.9510	-0.0051	106.8600	0.0030
06/12/07	15-Jun-15	9.500	8.8730	-0.0034	103.5384	0.0017	06/12/07	15-Jul-17	10.000	8.9970	-0.0055	106.5410	0.0032
06/11/07	15-Jun-15	9.500	8.9030	0.0375	103.3636	-0.0178	06/11/07	15-Jul-17	10.000	9.0470	0.0317	106.2053	-0.0177
06/08/07	15-Jun-15	9.500	8.5810	-0.0060	105.2412	0.0029	06/08/07	15-Jul-17	10.000	8.7690	0.0064	108.1203	-0.0036
06/07/07	15-Jun-15	9.500	8.6330	0.0052	104.9377	-0.0025	06/07/07	15-Jul-17	10.000	8.7130	0.0020	108.5121	-0.0011
06/06/07	15-Jun-15	9.500	8.5880	0.0034	105.2024	-0.0018	06/06/07	15-Jul-17	10.000	8.6960	-0.0034	108.6357	0.0020
06/05/07	15-Jun-15	9.500	8.5590	-0.0037	105.3757	0.0018	06/05/07	15-Jul-17	10.000	8.7260	-0.0069	108.4238	0.0040
06/04/07	15-Jun-15	9.500	8.5910	-0.0090	105.1916	0.0044	06/04/07	15-Jul-17	10.000	8.7870	0.0022	107.9961	-0.0013
06/01/07	15-Jun-15	9.500	8.6690	0.0023	104.7320	-0.0011	06/01/07	15-Jul-17	10.000	8.7680	0.0038	108.1361	-0.0021
05/31/07	15-Jun-15	9.500	8.6490	0.0032	104.8484	-0.0018	05/31/07	15-Jul-17	10.000	8.7350	-0.0072	108.3654	0.0040
05/30/07	15-Jun-15	9.500	8.6210	0.0038	105.0151	-0.0019	05/30/07	15-Jul-17	10.000	8.7980	-0.0062	107.9303	0.0036
05/29/07	15-Jun-15	9.500	8.5880	-0.0058	105.2141	0.0029	05/29/07	15-Jul-17	10.000	8.8530	0.0048	107.5502	-0.0027
05/28/07	15-Jun-15	9.500	8.6380	-0.0071	104.9144	0.0034	05/28/07	15-Jul-17	10.000	8.8110	0.0049	107.8402	-0.0028
05/25/07	15-Jun-15	9.500	8.7000	0.0033	104.5546	-0.0016	05/25/07	15-Jul-17	10.000	8.7680	-0.0063	108.1433	0.0036
05/24/07	15-Jun-15	9.500	8.6710	0.0066	104.7210	-0.0033	05/24/07	15-Jul-17	10.000	8.8240	-0.0154	107.7510	0.0089
05/23/07	15-Jun-15	9.500	8.6140	-0.0058	105.0636	0.0028	05/23/07	15-Jul-17	10.000	8.9620	-0.0040	106.8005	0.0023
05/22/07	15-Jun-15	9.500	8.6640	-0.0356	104.7674	0.0181	05/22/07	15-Jul-17	10.000	8.9980	-0.0126	106.5550	0.0074
05/21/07	15-Jun-15	9.500	8.9840	0.0057	102.9031	-0.0029	05/21/07	15-Jul-17	10.000	9.1130	0.0015	105.7730	-0.0009
05/18/07	15-Jun-15	9.500	8.9330	-0.0083	103.1982	0.0042	05/18/07	15-Jul-17	10.000	9.0990	-0.0057	105.8633	0.0033
05/17/07	15-Jun-15	9.500	9.0080	-0.0017	102.7675	0.0008	05/17/07	15-Jul-17	10.000	9.1510	-0.0008	105.5143	0.0004
05/16/07	15-Jun-15	9.500	9.0230	-0.0028	102.6827	0.0014	05/16/07	15-Jul-17	10.000	9.1580	-0.0009	105.4683	0.0005
05/15/07	15-Jun-15	9.500	9.0480	0.0012	102.5380	-0.0006	05/15/07	15-Jul-17	10.000	9.1660	0.0052	105.4141	-0.0030
05/14/07	15-Jun-15	9.500	9.0370	-0.0007	102.6001	0.0003	05/14/07	15-Jul-17	10.000	9.1190	-0.0037	105.7351	0.0022
05/11/07	15-Jun-15	9.500	9.0430	-0.0033	102.5646	0.0017	05/11/07	15-Jul-17	10.000	9.1530	0.0005	105.5074	-0.0003
05/10/07	15-Jun-15	9.500	9.0730	-0.0029	102.3949	0.0015	05/10/07	15-Jul-17	10.000	9.1480	0.0105	105.5435	-0.0061
05/09/07	15-Jun-15	9.500	9.0990	-0.0046	102.2457	0.0024	05/09/07	15-Jul-17	10.000	9.0530	-0.0194	106.1864	0.0115
05/08/07	15-Jun-15	9.500	9.1410	-0.0075	102.0054	0.0039	05/08/07	15-Jul-17	10.000	9.2320	-0.0238	104.9771	0.0145
05/07/07	15-Jun-15	9.500	9.2100	-0.0134	101.6125	0.0070	05/07/07	15-Jul-17	10.000	9.4570	-0.0065	103.4756	0.0039
05/04/07	15-Jun-15	9.500	9.3350	0.0006	100.9070	-0.0003	05/04/07	15-Jul-17	10.000	9.5190	-0.0060	103.0707	0.0036
05/03/07	15-Jun-15	9.500	9.3290	-0.0029	100.9396	0.0015	05/03/07	15-Jul-17	10.000	9.5760	-0.0008	102.6960	0.0005
05/02/07	15-Jun-15	9.500	9.3560	-0.0080	100.7878	0.0042	05/02/07	15-Jul-17	10.000	9.5840	-0.0028	102.6426	0.0017
05/01/07	15-Jun-15	9.500	9.4310	0.0045	100.3665	-0.0023	05/01/07	15-Jul-17	10.000	9.6110	-0.0003	102.4640	0.0001
04/30/07	15-Jun-15	9.500	9.3890	-0.0014	100.5994	0.0007	04/30/07	15-Jul-17	10.000	9.6140	-0.0034	102.4500	0.0021
04/27/07	15-Jun-15	9.500	9.4020	-0.0043	100.5253	0.0023	04/27/07	15-Jul-17	10.000	9.6470	-0.0051	102.2332	0.0031
04/26/07	15-Jun-15	9.500	9.4430	-0.0019	100.2978	0.0010	04/26/07	15-Jul-17	10.000	9.6960	-0.0026	101.9143	0.0016
04/25/07	15-Jun-15	9.500	9.4610	-0.0037	100.1987	0.0020	04/25/07	15-Jul-17	10.000	9.7210	-0.0018	101.7546	0.0011
04/24/07	15-Jun-15	9.500	9.4960	-0.0022	100.0030	0.0012	04/24/07	15-Jul-17	10.000	9.7390	-0.0023	101.6386	0.0014
04/23/07	15-Jun-15	9.500	9.5170	-0.0013	99.8830	0.0007	04/23/07	15-Jul-17	10.000	9.7610	-0.0007	101.4938	0.0004
04/20/07	15-Jun-15	9.500	9.5290	-0.0007	99.8140	0.0004	04/20/07	15-Jul-17	10.000	9.7680	-0.0041	101.4482	0.0025
04/19/07	15-Jun-15	9.500	9.5360	-0.0018	99.7784	0.0010	04/19/07	15-Jul-17	10.000	9.8080	-0.0017	101.1932	0.0011
04/18/07	15-Jun-15	9.500	9.5530	-0.0001	99.6792	0.0001	04/18/07	15-Jul-17	10.000	9.8250	0.0004	101.0829	-0.0003
04/17/07	15-Jun-15	9.500	9.5540	-0.0010	99.5729	0.0005	04/17/07	15-Jul-17	10.000	9.8210	-0.0009	101.1104	0.0006
04/16/07	15-Jun-15	9.500	9.5640	-0.0001	99.6182	0.0000	04/16/07	15-Jul-17	10.000	9.8300	0.0027	101.0499	-0.0017
04/13/07	15-Jun-15	9.500	9.5650	0.0007	99.6135	-0.0004	04/13/07	15-Jul-17	10.000	9.8040	-0.0005	101.2181	0.0003
04/12/07	15-Jun-15	9.500	9.5580	0.0005	99.6519	-0.0003	04/12/07	15-Jul-17	10.000	9.8090	-0.0002	101.1853	0.0001
04/11/07	15-Jun-15	9.500	9.5530	-0.0010	99.6794	0.0006	04/11/07	15-Jul-17	10.000	9.8110	-0.0029	101.1753	0.0018
04/10/07	15-Jun-15	9.500	9.5630	-0.0025	99.6205	0.0013	04/10/07	15-Jul-17	10.000	9.8400	0.0003	100.9905	-0.0002
04/09/07	15-Jun-15	9.500	9.5870	-0.0037	99.4882	0.0020	04/09/07	15-Jul-17	10.000	9.8370	-0.0030	101.0088	0.0019
04/05/07	15-Jun-15	9.500	9.6230	0.0024	99.2879	-0.0013	04/05/07	15-Jul-17	10.000	9.8670	0.0004	100.8161	-0.0002
04/04/07	15-Jun-15	9.500	9.6000	-0.0025	99.4168	0.0014	04/04/07	15-Jul-17	10.000	9.8630	-0.0012	100.8410	0.0007
04/03/07	15-Jun-15	9.500	9.6240	-0.0017	99.2818	0.0009	04/03/07	15-Jul-17	10.000	9.8750	0.0005	100.7668	-0.0003
04/02/07	15-Jun-15	9.500	9.6400	0.0005	99.1933	-0.0003	04/02/07	15-Jul-17	10.000	9.8700	-0.0003	100.7994	0.0002
03/30/07	15-Jun-15	9.500	9.6350	-0.0002	99.2194	0.0001	03/30/07	15-Jul-17	10.000	9.8730	0.0004	100.7819	-0.0003
03/29/07	15-Jun-15	9.500	9.6370	-0.0010	99.2094	0.0006	03/29/07	15-Jul-17	10.000	9.8690	-0.0018	100.8093	0.0012
03/28/07	15-Jun-15	9.500	9.6470	-0.0005	99.1513	0.0003	03/28/07	15-Jul-17	10.000	9.8870	-0.0011	100.6891	0.0007
03/27/07	15-Jun-15	9.500	9.6520	-0.0005	99.1210	0.0003	03/27/07	15-Jul-17	10.000	9.8980	0.0015	100.6188	-0.0010
03/26/07	15-Jun-15	9.500	9.6570	-0.0030	99.0934	0.0016	03/26/07	15-Jul-17	10.000	9.8830	-0.0011	100.7146	0.0007
03/23/07	15-Jun-15	9.500	9.6860	-0.0010	98.9327	0.0005	03/23/07	15-Jul-17	10.000	9.8940	-0.0001	100.6473	0.0000
03/22/07	15-Jun-15	9.500	9.6960	-0.0001	98.8804	0.0001	03/22/07	15-Jul-17	10.000	9.8950	-0.0068	100.6434	0.0043
03/21/07	15-Jun-15	9.500	9.6970	-0.0007	98.8696	0.0004	03/21/07	15-Jul-17	10.000	9.9630	0.0030	100.2105	-0.0019
03/20/07	15-Jun-15	9.500	9.7040	-0.0075	98.8312	0.0041	03/20/07	15-Jul-17	10.000	9.9330	-0.0006	100.3993	0.0004
03/19/07	15-Jun-15	9.500	9.7770	-0.0015	98.4310	0.0008	03/19/07	15-Jul-17	10.000	9.9390	-0.0036	100.3606	0.0023
03/16/07	15-Jun-15	9.500	9.7920	0.0009	98.3488	-0.0005	03/16/07	15-Jul-17	10.000	9.9750	0.0038	100.1344	-0.0024
03/15/07	15-Jun-15	9.500	9.7830	0.0002	98.3950	-0.0001	03/15/07	15-Jul-17	10.000	9.9370	-0.0002	100.3758	0.0001
03/14/07	15-Jun-15	9.500	9.7810	0.0000	98.4081	0.0000	03/14/07	15-Jul-17	10.000	9.9390	-0.0072	100.3637	0.0046
03/13/07	15-Jun-15	9.500	9.7810	-0.0030	98.4078	0.0017	03/13/07	15-Jul-17	10.000	10.0110	-0.0068	99.9034	0.0044
03/12/07	15-Jun-15	9.500	9.8100	-0.0066	98.2430	0.0037	03/12/07	15-Jul-17	10.000	10.0800	-0.0037	99.4648	0.0023
03/09/07	15-Jun-15	9.500	9.8750	-0.0023	97.8855	0.0013	03/09/07						

Periode Juni 2008 FR0030 & FR0031

Govt Bond FR0030							Govt Bond FR0031						
Date	Maturity	Coupon	YTM	Yield Change	Price		Date	Maturity	Coupon	YTM	Yield Change	Price	
07/07/08	15-Mar-16	10.750	13.0130	-0.0060	89.0365	0.0040	07/07/08	15-Nov-20	11.000	13.3440	-0.0033	85.9614	0.0028
07/04/08	15-Mar-16	10.750	13.0920	-0.0003	88.6833	0.0002	07/04/08	15-Nov-20	11.000	13.3880	-0.0011	85.7224	0.0009
07/03/08	15-Mar-16	10.750	13.0960	-0.0018	88.6665	0.0013	07/03/08	15-Nov-20	11.000	13.4030	0.0008	85.6419	0.0007
07/02/08	15-Mar-16	10.750	13.1200	-0.0073	88.5520	0.0049	07/02/08	15-Nov-20	11.000	13.3920	-0.0088	85.7010	0.0074
07/01/08	15-Mar-16	10.750	13.2170	-0.0027	88.1218	0.0018	07/01/08	15-Nov-20	11.000	13.5110	0.0066	85.0677	0.0054
06/30/08	15-Mar-16	10.750	13.2530	0.0039	87.9611	-0.0026	06/30/08	15-Nov-20	11.000	13.4230	0.0065	85.5309	0.0054
06/27/08	15-Mar-16	10.750	13.2010	0.0009	88.1891	-0.0006	06/27/08	15-Nov-20	11.000	13.3360	-0.0051	85.9950	0.0042
06/26/08	15-Mar-16	10.750	13.1890	0.0004	88.2401	-0.0002	06/26/08	15-Nov-20	11.000	13.4040	-0.0064	85.6315	0.0054
06/25/08	15-Mar-16	10.750	13.1840	0.0027	88.2548	-0.0018	06/25/08	15-Nov-20	11.000	13.4910	0.0100	85.1715	0.0083
06/24/08	15-Mar-16	10.750	13.1490	0.0018	88.4099	-0.0012	06/24/08	15-Nov-20	11.000	13.3570	0.0046	85.8813	0.0037
06/23/08	15-Mar-16	10.750	13.1250	-0.0004	88.5129	0.0003	06/23/08	15-Nov-20	11.000	13.2960	0.0020	86.2042	0.0017
06/20/08	15-Mar-16	10.750	13.1300	0.0042	88.4897	-0.0027	06/20/08	15-Nov-20	11.000	13.2690	0.0085	86.3500	0.0069
06/19/08	15-Mar-16	10.750	13.0750	0.0217	88.7336	-0.0138	06/19/08	15-Nov-20	11.000	13.1570	-0.0263	86.9542	0.0224
06/18/08	15-Mar-16	10.750	12.7970	-0.0369	89.9792	0.0250	06/18/08	15-Nov-20	11.000	13.5130	-0.0002	85.0474	0.0002
06/17/08	15-Mar-16	10.750	13.2870	-0.0070	87.7869	0.0048	06/17/08	15-Nov-20	11.000	13.5160	-0.0034	85.0310	0.0029
06/16/08	15-Mar-16	10.750	13.3810	0.0004	87.3704	-0.0003	06/16/08	15-Nov-20	11.000	13.5620	-0.0004	84.7885	0.0004
06/13/08	15-Mar-16	10.750	13.3760	-0.0049	87.3934	0.0034	06/13/08	15-Nov-20	11.000	13.5680	-0.0011	84.7578	0.0009
06/12/08	15-Mar-16	10.750	13.4420	0.0064	87.1000	-0.0042	06/12/08	15-Nov-20	11.000	13.5830	0.0074	84.6780	0.0061
06/11/08	15-Mar-16	10.750	13.3570	-0.0005	87.4679	0.0004	06/11/08	15-Nov-20	11.000	13.4830	-0.0013	85.2008	0.0011
06/10/08	15-Mar-16	10.750	13.3640	0.0282	87.4351	-0.0183	06/10/08	15-Nov-20	11.000	13.5000	0.0159	85.1102	0.0130
06/09/08	15-Mar-16	10.750	12.9970	0.0022	89.0618	-0.0014	06/09/08	15-Nov-20	11.000	13.2890	0.0357	86.2331	0.0284
06/06/08	15-Mar-16	10.750	12.9690	0.0088	89.1870	-0.0067	06/06/08	15-Nov-20	11.000	12.8310	-0.0088	88.7500	0.0072
06/05/08	15-Mar-16	10.750	12.8560	0.0013	89.6972	-0.0008	06/05/08	15-Nov-20	11.000	12.9450	-0.0005	88.1116	0.0004
06/04/08	15-Mar-16	10.750	12.8390	0.0017	89.7680	-0.0011	06/04/08	15-Nov-20	11.000	12.9510	-0.0018	88.0794	0.0015
06/03/08	15-Mar-16	10.750	12.8170	0.0091	89.8682	-0.0058	06/03/08	15-Nov-20	11.000	12.9750	0.0173	87.9476	0.0139
06/02/08	15-Mar-16	10.750	12.7020	0.0051	90.3920	-0.0033	06/02/08	15-Nov-20	11.000	12.7540	-0.0033	89.1833	0.0027
05/30/08	15-Mar-16	10.750	12.6370	0.0041	90.6887	-0.0026	05/30/08	15-Nov-20	11.000	12.7960	0.0007	88.9456	0.0006
05/29/08	15-Mar-16	10.750	12.5860	-0.0002	90.9248	0.0002	05/29/08	15-Nov-20	11.000	12.7870	-0.0054	88.9973	0.0044
05/28/08	15-Mar-16	10.750	12.5890	-0.0153	90.9093	0.0100	05/28/08	15-Nov-20	11.000	12.8560	-0.0058	88.6053	0.0047
05/27/08	15-Mar-16	10.750	12.7840	0.0082	90.0100	-0.0052	05/27/08	15-Nov-20	11.000	12.9310	0.0053	88.1898	0.0043
05/26/08	15-Mar-16	10.750	12.6800	0.0118	90.4841	-0.0075	05/26/08	15-Nov-20	11.000	12.8630	0.0095	88.5698	0.0076
05/23/08	15-Mar-16	10.750	12.5320	0.0068	91.1717	-0.0043	05/23/08	15-Nov-20	11.000	12.7420	0.0037	89.2516	0.0029

05/22/08	15-Mar-16	10.750	12.4470	0.0092	91.5644	-0.0057	05/22/08	15-Nov-20	11.000	12.6950	0.0054	89.5137	-
05/21/08	15-Mar-16	10.750	12.3340	-0.0144	92.0922	0.0093	05/21/08	15-Nov-20	11.000	12.6270	-0.0038	89.9040	0.0043
05/19/08	15-Mar-16	10.750	12.5140	0.0055	91.2471	-0.0035	05/19/08	15-Nov-20	11.000	12.6750	-0.0002	89.6304	0.0031
05/16/08	15-Mar-16	10.750	12.4460	-0.0092	91.5659	0.0060	05/16/08	15-Nov-20	11.000	12.6780	-0.0063	89.6132	0.0002
05/15/08	15-Mar-16	10.750	12.5620	0.0005	91.0235	-0.0003	05/15/08	15-Nov-20	11.000	12.7590	-0.0058	89.1544	0.0051
05/14/08	15-Mar-16	10.750	12.5560	-0.0042	91.0471	0.0027	05/14/08	15-Nov-20	11.000	12.8340	-0.0016	88.7302	0.0048
05/13/08	15-Mar-16	10.750	12.6090	-0.0047	90.8021	0.0031	05/13/08	15-Nov-20	11.000	12.8550	-0.0028	88.6107	0.0013
05/12/08	15-Mar-16	10.750	12.6680	-0.0040	90.5252	0.0026	05/12/08	15-Nov-20	11.000	12.8910	-0.0034	88.4053	0.0023
05/09/08	15-Mar-16	10.750	12.7190	0.0020	90.2861	-0.0012	05/09/08	15-Nov-20	11.000	12.9350	0.0011	88.1577	0.0028
05/08/08	15-Mar-16	10.750	12.6940	-0.0043	90.3987	0.0029	05/08/08	15-Nov-20	11.000	12.9210	-0.0071	88.2371	0.0009
05/07/08	15-Mar-16	10.750	12.7490	-0.0038	90.1381	0.0025	05/07/08	15-Nov-20	11.000	13.0140	0.0012	87.7126	0.0060
05/06/08	15-Mar-16	10.750	12.7970	0.0016	89.9158	-0.0010	05/06/08	15-Nov-20	11.000	12.9990	-0.0031	87.7926	0.0009
05/05/08	15-Mar-16	10.750	12.7760	-0.0030	90.0052	0.0020	05/05/08	15-Nov-20	11.000	13.0390	-0.0004	87.5705	0.0025
05/02/08	15-Mar-16	10.750	12.8150	0.0038	89.8238	-0.0025	05/02/08	15-Nov-20	11.000	13.0440	0.0005	87.5409	0.0003
04/30/08	15-Mar-16	10.750	12.7660	-0.0014	90.0466	0.0010	04/30/08	15-Nov-20	11.000	13.0380	-0.0023	87.5694	0.0003
04/29/08	15-Mar-16	10.750	12.7840	0.0000	89.9574	0.0001	04/29/08	15-Nov-20	11.000	13.0680	-0.0058	87.3992	0.0019
04/28/08	15-Mar-16	10.750	12.7840	-0.0023	89.9501	0.0015	04/28/08	15-Nov-20	11.000	13.1440	-0.0005	86.9784	0.0048
04/25/08	15-Mar-16	10.750	12.8130	-0.0135	89.8158	0.0091	04/25/08	15-Nov-20	11.000	13.1500	-0.0111	86.9477	0.0004
04/24/08	15-Mar-16	10.750	12.9890	0.0271	89.0098	-0.0173	04/24/08	15-Nov-20	11.000	13.2980	0.0033	86.1407	0.0094
04/23/08	15-Mar-16	10.750	12.6460	0.0664	90.5747	-0.0398	04/23/08	15-Nov-20	11.000	13.2540	0.0272	86.3691	0.0026
04/22/08	15-Mar-16	10.750	11.8590	-0.0119	94.3270	0.0074	04/22/08	15-Nov-20	11.000	12.9030	0.0281	88.3030	0.0019
04/21/08	15-Mar-16	10.750	12.0020	0.0073	93.6305	-0.0044	04/21/08	15-Nov-20	11.000	12.5500	0.0155	90.3083	0.0022
04/18/08	15-Mar-16	10.750	11.9150	0.0157	94.0490	-0.0095	04/18/08	15-Nov-20	11.000	12.3580	0.0047	91.4272	0.0022
04/17/08	15-Mar-16	10.750	11.7310	0.0051	94.9527	-0.0031	04/17/08	15-Nov-20	11.000	12.3000	0.0053	91.7687	0.0037
04/16/08	15-Mar-16	10.750	11.6710	0.0093	95.2494	-0.0056	04/16/08	15-Nov-20	11.000	12.2350	0.0007	92.1539	0.0042
04/15/08	15-Mar-16	10.750	11.5630	0.0101	95.7860	-0.0060	04/15/08	15-Nov-20	11.000	12.2260	-0.0019	92.2071	0.0006
04/14/08	15-Mar-16	10.750	11.4470	0.0031	96.3685	-0.0018	04/14/08	15-Nov-20	11.000	12.2490	0.0141	92.0685	0.0015
04/11/08	15-Mar-16	10.750	11.4120	-0.0183	96.5441	0.0112	04/11/08	15-Nov-20	11.000	12.0790	-0.0151	93.0882	0.0010
04/10/08	15-Mar-16	10.750	11.6250	-0.0253	95.4708	0.0159	04/10/08	15-Nov-20	11.000	12.2640	-0.0311	91.9736	0.0021
04/09/08	15-Mar-16	10.750	11.9270	-0.0217	93.9720	0.0138	04/09/08	15-Nov-20	11.000	12.6570	-0.0323	89.6739	0.0056
04/08/08	15-Mar-16	10.750	12.1910	0.0045	92.6888	-0.0028	04/08/08	15-Nov-20	11.000	13.0800	-0.0042	87.2937	0.0073
04/07/08	15-Mar-16	10.750	12.1360	0.0065	92.9500	-0.0040	04/07/08	15-Nov-20	11.000	13.1350	0.0235	86.9920	0.0035
04/04/08	15-Mar-16	10.750	12.0590	0.0290	93.3269	-0.0176	04/04/08	15-Nov-20	11.000	12.8330	0.0217	88.6689	0.0089
04/03/08	15-Mar-16	10.750	11.7180	0.0441	94.9949	-0.0257	04/03/08	15-Nov-20	11.000	12.5600	0.0118	90.2250	0.0072
04/02/08	15-Mar-16	10.750	11.2230	0.0079	97.5000	-0.0046	04/02/08	15-Nov-20	11.000	12.4140	0.0475	91.0750	0.0093
04/01/08	15-Mar-16	10.750	11.1350	0.0153	97.9505	-0.0089	04/01/08	15-Nov-20	11.000	11.8510	-0.0019	94.4731	0.0060
03/31/08	15-Mar-16	10.750	10.9670	-0.0016	98.8289	0.0010	03/31/08	15-Nov-20	11.000	11.8740	0.0082	94.3265	0.0016
03/28/08	15-Mar-16	10.750	10.9850	0.0205	98.7341	-0.0116	03/28/08	15-Nov-20	11.000	11.7770	0.0158	94.9282	0.0063
03/27/08	15-Mar-16	10.750	10.7640	0.0150	99.8978	-0.0085	03/27/08	15-Nov-20	11.000	11.5940	0.0060	96.0814	0.0020
03/26/08	15-Mar-16	10.750	10.6050	0.0023	100.7514	-0.0013	03/26/08	15-Nov-20	11.000	11.5250	0.0127	96.5212	0.0046
													0.0096

03/25/08	15-Mar-16	10.750	10.5810	-0.0003	100.8811	0.0002	03/25/08	15-Nov-20	11.000	11.3800	-0.0084	97.4563	0.00
03/24/08	15-Mar-16	10.750	10.5840	-0.0040	100.8653	0.0023	03/24/08	15-Nov-20	11.000	11.4760	0.0025	96.8358	0.01
03/19/08	15-Mar-16	10.750	10.6270	-0.0196	100.6330	0.0114	03/19/08	15-Nov-20	11.000	11.4470	-0.0200	97.0211	0.00
03/18/08	15-Mar-16	10.750	10.8400	0.0014	99.4940	-0.0007	03/18/08	15-Nov-20	11.000	11.6810	0.0218	95.5243	0.01
03/17/08	15-Mar-16	10.750	10.8250	0.0393	99.5685	-0.0217	03/17/08	15-Nov-20	11.000	11.4320	0.0154	97.1140	0.01
03/14/08	15-Mar-16	10.750	10.4160	0.0339	101.7759	-0.0183	03/14/08	15-Nov-20	11.000	11.2590	0.0070	98.2444	0.00
03/13/08	15-Mar-16	10.750	10.0740	0.0076	103.6747	-0.0041	03/13/08	15-Nov-20	11.000	11.1810	0.0079	98.7591	0.00
03/12/08	15-Mar-16	10.750	9.9980	0.0101	104.1041	-0.0054	03/12/08	15-Nov-20	11.000	11.0930	0.0146	99.3393	0.01
03/11/08	15-Mar-16	10.750	9.8980	-0.0034	104.6725	0.0019	03/11/08	15-Nov-20	11.000	10.9330	0.0098	100.4185	0.00
03/10/08	15-Mar-16	10.750	9.9320	0.0015	104.4766	-0.0009	03/10/08	15-Nov-20	11.000	10.8270	0.0059	101.1462	0.00
03/07/08	15-Mar-16	10.750	9.9170	0.0056	104.5655	-0.0030	03/07/08	15-Nov-20	11.000	10.7640	-0.0007	101.5786	0.00
03/06/08	15-Mar-16	10.750	9.8620	0.0040	104.8773	-0.0021	03/06/08	15-Nov-20	11.000	10.7720	-0.0015	101.5246	0.00
03/05/08	15-Mar-16	10.750	9.8230	-0.0054	105.1021	0.0029	03/05/08	15-Nov-20	11.000	10.7880	0.0001	101.4145	0.00
03/04/08	15-Mar-16	10.750	9.8760	0.0040	104.8028	-0.0021	03/04/08	15-Nov-20	11.000	10.7870	0.0040	101.4182	0.00
03/03/08	15-Mar-16	10.750	9.8370	0.0001	105.0272	0.0000	03/03/08	15-Nov-20	11.000	10.7440	0.0051	101.7153	0.00
02/29/08	15-Mar-16	10.750	9.8360	-0.0014	105.0316	0.0007	02/29/08	15-Nov-20	11.000	10.6890	0.0053	102.0988	0.00
02/28/08	15-Mar-16	10.750	9.8500	0.0127	104.9537	-0.0068	02/28/08	15-Nov-20	11.000	10.6330	0.0016	102.4908	0.00
02/27/08	15-Mar-16	10.750	9.7260	0.0027	105.6678	-0.0015	02/27/08	15-Nov-20	11.000	10.6160	0.0072	102.6082	0.00
02/26/08	15-Mar-16	10.750	9.7000	-0.0025	105.8217	0.0013	02/26/08	15-Nov-20	11.000	10.5400	-0.0021	103.1482	0.00
02/25/08	15-Mar-16	10.750	9.7240	0.0020	105.6837	-0.0010	02/25/08	15-Nov-20	11.000	10.5620	-0.0009	102.9900	0.00
02/22/08	15-Mar-16	10.750	9.7050	0.0002	105.7930	-0.0002	02/22/08	15-Nov-20	11.000	10.5720	0.0014	102.9194	0.00
02/21/08	15-Mar-16	10.750	9.7030	0.0043	105.8089	-0.0023	02/21/08	15-Nov-20	11.000	10.5570	0.0042	103.0275	0.00
02/20/08	15-Mar-16	10.750	9.6610	0.0016	106.0556	-0.0008	02/20/08	15-Nov-20	11.000	10.5130	0.0005	103.3421	0.00
02/19/08	15-Mar-16	10.750	9.6460	-0.0022	106.1413	0.0011	02/19/08	15-Nov-20	11.000	10.5080	0.0008	103.3739	0.00
02/18/08	15-Mar-16	10.750	9.6670	0.0000	106.0229	0.0000	02/18/08	15-Nov-20	11.000	10.5000	-0.0005	103.4304	0.00
02/15/08	15-Mar-16	10.750	9.6670	0.0020	106.0256	-0.0010	02/15/08	15-Nov-20	11.000	10.5050	0.0008	103.3983	0.00
02/14/08	15-Mar-16	10.750	9.6480	-0.0020	106.1353	0.0010	02/14/08	15-Nov-20	11.000	10.4970	-0.0022	103.4550	0.00
02/13/08	15-Mar-16	10.750	9.6670	-0.0008	106.0293	0.0003	02/13/08	15-Nov-20	11.000	10.5200	-0.0002	103.2908	0.00
02/12/08	15-Mar-16	10.750	9.6730	0.0009	105.9952	-0.0005	02/12/08	15-Nov-20	11.000	10.5220	0.0016	103.2794	0.00
02/11/08	15-Mar-16	10.750	9.6640	0.0032	106.0477	-0.0017	02/11/08	15-Nov-20	11.000	10.5050	0.0015	103.3976	0.00
02/08/08	15-Mar-16	10.750	9.6330	-0.0006	106.2310	0.0003	02/08/08	15-Nov-20	11.000	10.4890	-0.0007	103.5170	0.00
02/06/08	15-Mar-16	10.750	9.6390	0.0010	106.1947	-0.0006	02/06/08	15-Nov-20	11.000	10.4960	0.0016	103.4645	0.00
02/05/08	15-Mar-16	10.750	9.6290	-0.0001	106.2628	0.0001	02/05/08	15-Nov-20	11.000	10.4790	0.0015	103.5864	0.00
02/04/08	15-Mar-16	10.750	9.6300	0.0020	106.2560	-0.0011	02/04/08	15-Nov-20	11.000	10.4630	0.0024	103.7019	0.00
02/01/08	15-Mar-16	10.750	9.6110	0.0016	106.3895	-0.0008	02/01/08	15-Nov-20	11.000	10.4380	-0.0004	103.8842	0.00
01/31/08	15-Mar-16	10.750	9.5960	-0.0020	106.4589	0.0010	01/31/08	15-Nov-20	11.000	10.4420	0.0000	103.8561	0.00
01/30/08	15-Mar-16	10.750	9.6150	-0.0009	106.3549	0.0005	01/30/08	15-Nov-20	11.000	10.4420	-0.0011	103.8562	0.00
01/29/08	15-Mar-16	10.750	9.6240	-0.0002	106.2982	0.0001	01/29/08	15-Nov-20	11.000	10.4530	-0.0015	103.7757	0.00
01/28/08	15-Mar-16	10.750	9.6260	-0.0022	106.2896	0.0011	01/28/08	15-Nov-20	11.000	10.4690	0.0009	103.6664	0.00

01/25/08	15-Mar-16	10.750	9.6470	0.0031	106.1698	-0.0017	01/25/08	15-Nov-20	11.000	10.4600	0.0067	103.7295	0.0006
01/24/08	15-Mar-16	10.750	9.6170	-0.0026	106.3469	0.0014	01/24/08	15-Nov-20	11.000	10.3900	0.0016	104.2321	0.0048
01/23/08	15-Mar-16	10.750	9.6420	0.0011	106.2016	-0.0007	01/23/08	15-Nov-20	11.000	10.3730	0.0013	104.3589	0.0012
01/22/08	15-Mar-16	10.750	9.6310	0.0048	106.2716	-0.0025	01/22/08	15-Nov-20	11.000	10.3600	0.0097	104.4529	0.0009
01/21/08	15-Mar-16	10.750	9.5850	-0.0017	106.5422	0.0009	01/21/08	15-Nov-20	11.000	10.2600	-0.0014	105.1820	0.0069
01/18/08	15-Mar-16	10.750	9.6010	0.0002	106.4512	-0.0001	01/18/08	15-Nov-20	11.000	10.2740	-0.0002	105.0788	0.0010
01/17/08	15-Mar-16	10.750	9.5990	0.0002	106.4654	-0.0002	01/17/08	15-Nov-20	11.000	10.2760	0.0025	105.0664	0.0001
01/16/08	15-Mar-16	10.750	9.5970	0.0001	106.4826	-0.0001	01/16/08	15-Nov-20	11.000	10.2500	0.0010	105.2581	0.0018
01/15/08	15-Mar-16	10.750	9.5960	0.0002	106.4885	-0.0001	01/15/08	15-Nov-20	11.000	10.2400	-0.0010	105.3280	0.0007
01/14/08	15-Mar-16	10.750	9.5940	-0.0031	106.5012	0.0017	01/14/08	15-Nov-20	11.000	10.2500	-0.0011	105.2548	0.0007
01/11/08	15-Mar-16	10.750	9.6240	-0.0035	106.3247	0.0018	01/11/08	15-Nov-20	11.000	10.2610	-0.0078	105.1798	0.0056
01/09/08	15-Mar-16	10.750	9.6580	-0.0042	106.1293	0.0022	01/09/08	15-Nov-20	11.000	10.3420	-0.0003	104.5889	0.0002
01/08/08	15-Mar-16	10.750	9.6990	-0.0070	105.8931	0.0037	01/08/08	15-Nov-20	11.000	10.3450	-0.0033	104.5683	0.0023
01/07/08	15-Mar-16	10.750	9.7670	-0.0017	105.4985	0.0009	01/07/08	15-Nov-20	11.000	10.3790	0.0017	104.3259	0.0013
01/04/08	15-Mar-16	10.750	9.7840	-0.0015	105.4024	0.0008	01/04/08	15-Nov-20	11.000	10.3610	-0.0027	104.4576	0.0020
01/03/08	15-Mar-16	10.750	9.7990	-0.0018	105.3155	0.0010	01/03/08	15-Nov-20	11.000	10.3890	0.0013	104.2531	0.0010
01/02/08	15-Mar-16	10.750	9.8170	0.0000	105.2141	0.0000	01/02/08	15-Nov-20	11.000	10.3750	0.0000	104.3594	0.0000
Yield Change =				0.291233	98.1611	-0.1634	Yield Change =				0.258604	95.3982	0.1895
Yield Change =				0.291233			Yield Change =				0.258604		
Probabilita Adverse Yield Move =				0.997088			Probabilita Adverse Yield Move =				0.997414		
Standar Deviasi =				0.012051			Standar Deviasi =				0.010294		
Adverse Daily Yield Move =				0.033230			Adverse Daily Yield Move =				0.028783		
Market Value Position =				1,000,000			Market Value Position =				1,000,000		
Modified Duration,28/12/2007 =				5.32710			Modified Duration,28/12/2007 =				6.63070		
Modified Duration plus Convexity =				0.4100	5.7371		Modified Duration plus Convexity =				0.7100	7.3407	
Daily Price Volatility =				0.1770199	-0.1906442		Daily Price Volatility =				0.1908496	-0.2112853	
Daily Earning at Risk (DEAR) =				(1,770.20)	(1,906.44)		Daily Earning at Risk (DEAR) =				(1,908.50)	(2,112.85)	
VAR untuk N hari (2 hari) =				(2,503.44)	(2,696.12)		VAR untuk N hari (2 hari) =				(2,699.02)	(2,988.03)	
VAR untuk N hari (7 hari) =				(4,683.51)	(5,043.97)		VAR untuk N hari (7 hari) =				(5,049.40)	(5,590.08)	
VAR untuk 1 bulan (30 hari) =				(9,695.78)	(10,442.01)		VAR untuk 1 bulan (30 hari) =				(10,453.26)	(11,572.57)	
VAR untuk 2 bulan (60 hari) =				(13,711.90)	(14,767.24)		VAR untuk 2 bulan (60 hari) =				(14,783.14)	(16,366.09)	
VAR untuk 3 bulan (90 hari) =				(16,793.58)	(18,086.10)		VAR untuk 3 bulan (90 hari) =				(18,105.58)	(20,044.28)	
VAR untuk 4 bulan (120 hari) =				(19,391.56)	(20,884.03)		VAR untuk 4 bulan (120 hari) =				(20,906.52)	(23,145.14)	
VAR untuk 5 bulan (150 hari) =				(21,680.42)	(23,349.05)		VAR untuk 5 bulan (150 hari) =				(23,374.20)	(25,877.06)	
VAR untuk 6 bulan (180 hari) =				(23,749.71)	(25,577.60)		VAR untuk 6 bulan (180 hari) =				(25,605.16)	(28,346.90)	
VAR untuk 12 bulan (360 hari) =				(33,587.16)	(36,172.20)		VAR untuk 12 bulan (360 hari) =				(36,211.16)	(40,088.56)	
Sumber: Blomnberg, diolah dengan Bloomberg, Govt Bond FR0030						Sumber: Blomnberg, diolah dengan Bloomberg, Govt Bond FR0031							

Periode 2007 FR0030 & FR0031

Govt Bond FR0030							Govt Bond FR0031								
Date	Maturity	Coupon	YTM		Price		Date	Maturity	Coupon	YTM		Price			
12/28/07	15-Mar-16	10.750	9.8300		0.0003	105.1374	-0.0002	12/28/07	15-Nov-20	11.000	10.4090		-0.0013	104.1118	0.0010
12/27/07	15-Mar-16	10.750	9.8270		0.0010	105.1574	-0.0006	12/27/07	15-Nov-20	11.000	10.4230		-0.0002	104.0113	0.0001
12/26/07	15-Mar-16	10.750	9.8170		0.0010	105.2217	-0.0006	12/26/07	15-Nov-20	11.000	10.4250		0.0027	104.0029	-0.0019
12/24/07	15-Mar-16	10.750	9.8070		-0.0047	105.2820	0.0025	12/24/07	15-Nov-20	11.000	10.3970		0.0023	104.2018	-0.0017
12/21/07	15-Mar-16	10.750	9.8530		0.0067	105.0195	-0.0037	12/21/07	15-Nov-20	11.000	10.3730		-0.0016	104.3818	0.0012
12/19/07	15-Mar-16	10.750	9.7870		0.0037	105.4073	-0.0020	12/19/07	15-Nov-20	11.000	10.3900		0.0005	104.2593	-0.0003
12/18/07	15-Mar-16	10.750	9.7510		0.0074	105.6229	-0.0040	12/18/07	15-Nov-20	11.000	10.3850		0.0110	104.2925	-0.0079
12/17/07	15-Mar-16	10.750	9.6790		0.0075	106.0477	-0.0040	12/17/07	15-Nov-20	11.000	10.2720		0.0115	105.1217	-0.0082
12/14/07	15-Mar-16	10.750	9.6070		0.0016	106.4738	-0.0009	12/14/07	15-Nov-20	11.000	10.1550		0.0007	105.9865	-0.0006
12/13/07	15-Mar-16	10.750	9.5920		0.0005	106.5670	-0.0003	12/13/07	15-Nov-20	11.000	10.1480		-0.0027	106.0406	0.0019
12/12/07	15-Mar-16	10.750	9.5870		-0.0001	106.5978	0.0000	12/12/07	15-Nov-20	11.000	10.1750		0.0030	105.8393	-0.0021
12/11/07	15-Mar-16	10.750	9.5880		0.0014	106.5980	-0.0007	12/11/07	15-Nov-20	11.000	10.1450		-0.0057	106.0662	0.0041
12/10/07	15-Mar-16	10.750	9.5750		-0.0013	106.6745	0.0006	12/10/07	15-Nov-20	11.000	10.2030		-0.0066	105.6355	0.0047
12/07/07	15-Mar-16	10.750	9.5870		-0.0050	106.6089	0.0027	12/07/07	15-Nov-20	11.000	10.2710		-0.0099	105.1383	0.0072
12/06/07	15-Mar-16	10.750	9.6350		-0.0033	106.3258	0.0018	12/06/07	15-Nov-20	11.000	10.3740		-0.0037	104.3843	0.0027
12/05/07	15-Mar-16	10.750	9.6670		-0.0006	106.1377	0.0003	12/05/07	15-Nov-20	11.000	10.4130		0.0061	104.1065	-0.0044
12/04/07	15-Mar-16	10.750	9.6730		-0.0174	106.1036	0.0095	12/04/07	15-Nov-20	11.000	10.3500		-0.0097	104.5663	0.0071
12/03/07	15-Mar-16	10.750	9.8440		-0.0135	105.1056	0.0075	12/03/07	15-Nov-20	11.000	10.4510		-0.0214	103.8338	0.0159
11/30/07	15-Mar-16	10.750	9.9790		-0.0334	104.3217	0.0192	11/30/07	15-Nov-20	11.000	10.6800		-0.0235	102.2071	0.0178
11/29/07	15-Mar-16	10.750	10.3240		-0.0015	102.3521	0.0008	11/29/07	15-Nov-20	11.000	10.9370		-0.0006	100.4175	0.0050
11/28/07	15-Mar-16	10.750	10.3390		0.0011	102.2884	-0.0007	11/28/07	15-Nov-20	11.000	11.0100		0.0015	99.9191	-0.0011
11/27/07	15-Mar-16	10.750	10.3280		-0.0038	102.3360	0.0022	11/27/07	15-Nov-20	11.000	10.9940		-0.0013	100.0295	0.0009
11/26/07	15-Mar-16	10.750	10.3870		-0.0007	102.1134	0.0004	11/26/07	15-Nov-20	11.000	11.0080		-0.0025	99.9353	0.0019
11/23/07	15-Mar-16	10.750	10.3740		0.0053	102.0745	-0.0031	11/23/07	15-Nov-20	11.000	11.0360		0.0018	99.7472	-0.0014
11/22/07	15-Mar-16	10.750	10.3190		0.0083	102.3875	-0.0047	11/22/07	15-Nov-20	11.000	11.0160		0.0093	99.8849	-0.0069
11/21/07	15-Mar-16	10.750	10.2340		0.0389	102.8712	-0.0211	11/21/07	15-Nov-20	11.000	10.9140		-0.0009	100.5832	0.0007
11/20/07	15-Mar-16	10.750	9.8510		0.0020	105.0859	-0.0011	11/20/07	15-Nov-20	11.000	10.9240		0.0317	100.5150	-0.0228
11/19/07	15-Mar-16	10.750	9.8310		-0.0015	105.2011	0.0008	11/19/07	15-Nov-20	11.000	10.5880		-0.0035	102.8647	0.0025
11/18/07	15-Mar-16	10.750	9.8460		0.0308	105.1143	-0.0163	11/18/07	15-Nov-20	11.000	10.6250		0.0319	102.6050	-0.0225
11/15/07	15-Mar-16	10.750	9.5520		0.0009	106.8586	-0.0005	11/15/07	15-Nov-20	11.000	10.2970		0.0045	104.9705	-0.0032
11/14/07	15-Mar-16	10.750	9.5430		0.0010	106.9169	-0.0006	11/14/07	15-Nov-20	11.000	10.2510		0.0058	105.3109	-0.0041
11/13/07	15-Mar-16	10.750	9.5330		0.0058	106.9838	-0.0031	11/13/07	15-Nov-20	11.000	10.1920		0.0036	105.7468	-0.0026
11/12/07	15-Mar-16	10.750	9.4780		-0.0027	107.3138	0.0014	11/12/07	15-Nov-20	11.000	10.1550		-0.0003	102.6055	0.0002
11/09/07	15-Mar-16	10.750	9.5040		0.0261	107.1601	-0.0135	11/09/07	15-Nov-20	11.000	10.1580		-0.0043	106.0039	0.0031
11/08/07	15-Mar-16	10.750	9.2620		0.0077	108.6261	-0.0040	11/08/07	15-Nov-20	11.000	10.2020		0.0341	105.6787	-0.0233
11/07/07	15-Mar-16	10.750	9.1910		0.0034	109.0670	-0.0018	11/07/07	15-Nov-20	11.000	9.8880		0.0010	108.2050	-0.0008
11/06/07	15-Mar-16	10.750	9.1600		0.0035	109.2616	-0.0018	11/06/07	15-Nov-20	11.000	9.8560		0.0080	108.2869	-0.0055
11/05/07	15-Mar-16	10.750	9.1280		0.0020	109.4577	-0.0010	11/05/07	15-Nov-20	11.000	9.7780		0.0036	108.8849	-0.0025
11/02/07	15-Mar-16	10.750	9.1100		0.0045	109.5724	-0.0023	11/02/07	15-Nov-20	11.000	9.7430		0.0001	109.1555	-0.0001
11/01/07	15-Mar-16	10.750	9.0690		-0.0018	109.8286	0.0009	11/01/07	15-Nov-20	11.000	9.7420		-0.0008	109.1639	0.0005
10/31/07	15-Mar-16	10.750	9.0850		-0.0042	109.7323	0.0021	10/31/07	15-Nov-20	11.000	9.7500		-0.0025	109.1052	0.0017
10/30/07	15-Mar-16	10.750	9.1230		-0.0038	109.5011	0.0020	10/30/07	15-Nov-20	11.000	9.7740		-0.0042	108.9196	0.0029
10/29/07	15-Mar-16	10.750	9.1580		-0.0019	109.2842	0.0010	10/29/07	15-Nov-20	11.000	9.8150		0.0020	108.6035	-0.0014
10/28/07	15-Mar-16	10.750	9.1750		-0.0024	109.1794	0.0012	10/28/07	15-Nov-20	11.000	9.7950		-0.0010	108.7606	0.0008
10/25/07	15-Mar-16	10.750	9.1970		0.0024	109.0479	-0.0013	10/25/07	15-Nov-20	11.000	9.8050		0.0095	108.6789	-0.0066
10/24/07	15-Mar-16	10.750	9.1750		0.0032	109.1880	-0.0016	10/24/07	15-Nov-20	11.000	9.7130		0.0023	109.3967	-0.0016
10/23/07	15-Mar-16	10.750	9.1460		0.0007	109.3674	-0.0003	10/23/07	15-Nov-20	11.000	9.6910		-0.0007	109.5675	0.0005
10/22/07	15-Mar-16	10.750	9.1400		0.0005	109.4049	-0.0003	10/22/07	15-Nov-20	11.000	9.6980		0.0005	109.5130	-0.0004
10/19/07	15-Mar-16	10.750	9.1350		-0.0001	109.4389	0.0001	10/19/07	15-Nov-20	11.000	9.6930		0.0024	109.5560	-0.0016
10/18/07	15-Mar-16	10.750	9.1360		-0.0029	109.4314	0.0015	10/18/07	15-Nov-20	11.000	9.6700		0.0001	109.7356	-0.0001
10/17/07	15-Mar-16	10.750	9.1630		0.0001	109.2702	-0.0001	10/17/07	15-Nov-20	11.000	9.6690		0.0030	109.7429	-0.0021
10/12/07	15-Mar-16	10.750	9.1620		-0.0002	109.2789	0.0001	10/12/07	15-Nov-20	11.000	9.6400		-0.0026	109.9720	0.0018
10/11/07	15-Mar-16	10.750	9.1640		-0.0010	109.2654	0.0005	10/11/07	15-Nov-20	11.000	9.6650		-0.0018	109.7774	0.0012
10/10/07	15-Mar-16	10.750	9.1730		0.0011	109.2116	-0.0006	10/10/07	15-Nov-20	11.000	9.6820		-0.0006	109.6450	0.0004
10/09/07	15-Mar-16	10.750	9.1630		-0.0010	109.2811	0.0005	10/09/07	15-Nov-20	11.000	9.6880		0.0010	109.5975	-0.0007
10/08/07	15-Mar-16	10.750	9.1720		-0.0019	109.2271	0.0010	10/08/07	15-Nov-20	11.000	9.6780		-0.0020	109.6769	0.0013
10/06/07	15-Mar-16	10.750	9.1890		-0.0002	109.1222	0.0001	10/06/07	15-Nov-20	11.000	9.6970		0.0010	109.5329	-0.0007
10/04/07	15-Mar-16	10.750	9.1910		0.0019	109.1100	-0.0010	10/04/07	15-Nov-20	11.000	9.8870		-0.0001	109.6121	0.0001
10/03/07	15-Mar-16	10.750	9.1740		-0.0028	109.2232	0.0015	10/03/07	15-Nov-20	11.000	9.6880		-0.0001	109.6049	0.0001
10/02/07	15-Mar-16	10.750	9.2000		0.0007	109.0626	-0.0004	10/02/07	15-Nov-20	11.000	9.6890		0.0002	109.5955	-0.0001
10/01/07	15-Mar-16	10.750	9.1940		0.0017	109.1037	-0.0009	10/01/07	15-Nov-20	11.000	9.6870		0.0017	109.5118	-0.0012
09/28/07	15-Mar-16	10.750	9.1780		0.0000	109.2047	0.0000	09/28/07	15-Nov-20	11.000	9.6710		0.0043	109.7402	-0.0029
09/27/07	15-Mar-16	10.750	9.1780		0.0002	109.2067	-0.0001	09/27/07	15-Nov-20	11.000	9.6300		-0.0016	110.0597	0.0010
09/26/07	15-Mar-16	10.750	9.1760		-0.0022	109.2220	0.0011	09/26/07	15-Nov-20	11.000	9.6450		0.0026	109.9453	-0.0018
09/25/07	15-Mar-16	10.750	9.1960		0.0004	109.1013	-0.0002	09/25/07	15-Nov-20	11.000	9.6200		0.0002	110.1470	-0.0001

09/24/07	15-Mar-16	10.750	9.1920	0.0050	109.1265	-0.0026	09/24/07	15-Nov-20	11.000	9.6180	-0.0035	110.1607	0.0024
09/21/07	15-Mar-16	10.750	9.1460	-0.0370	109.4125	0.0202	09/21/07	15-Nov-20	11.000	9.6520	-0.0043	109.8961	0.0031
09/20/07	15-Mar-16	10.750	9.4970	0.0001	107.2504	-0.0001	09/20/07	15-Nov-20	11.000	9.6940	-0.0149	109.5602	0.0105
09/19/07	15-Mar-16	10.750	9.4960	-0.0049	107.2582	0.0026	09/19/07	15-Nov-20	11.000	9.8410	-0.0091	108.4179	0.0064
09/18/07	15-Mar-16	10.750	9.5430	-0.0010	106.9778	0.0006	09/18/07	15-Nov-20	11.000	9.9310	-0.0015	107.7277	0.0011
09/17/07	15-Mar-16	10.750	9.5530	-0.0004	106.9169	0.0002	09/17/07	15-Nov-20	11.000	9.9460	-0.0039	107.6134	0.0027
09/14/07	15-Mar-16	10.750	9.5570	-0.0007	106.8905	0.0004	09/14/07	15-Nov-20	11.000	9.9850	-0.0003	107.3188	0.0002
09/13/07	15-Mar-16	10.750	9.5640	-0.0013	106.8529	0.0007	09/13/07	15-Nov-20	11.000	9.9880	-0.0015	107.2954	0.0011
09/12/07	15-Mar-16	10.750	9.5760	-0.0019	106.7804	0.0010	09/12/07	15-Nov-20	11.000	10.0030	-0.0017	107.1821	0.0012
09/11/07	15-Mar-16	10.750	9.5940	-0.0012	106.6724	0.0007	09/11/07	15-Nov-20	11.000	10.0200	0.0003	107.0554	-0.0001
09/10/07	15-Mar-16	10.750	9.6060	0.0004	106.6028	-0.0002	09/10/07	15-Nov-20	11.000	10.0170	-0.0008	107.0714	0.0006
09/07/07	15-Mar-16	10.750	9.6020	-0.0010	106.6283	0.0006	09/07/07	15-Nov-20	11.000	10.0250	0.0038	107.0115	-0.0027
09/06/07	15-Mar-16	10.750	9.6120	0.0015	106.5664	-0.0009	09/06/07	15-Nov-20	11.000	9.9870	0.0018	107.3064	-0.0013
09/05/07	15-Mar-16	10.750	9.5980	-0.0021	106.6581	0.0011	09/05/07	15-Nov-20	11.000	9.9690	0.0007	107.4437	-0.0005
09/04/07	15-Mar-16	10.750	9.6180	-0.0045	106.5396	0.0024	09/04/07	15-Nov-20	11.000	9.9620	-0.0010	107.4998	0.0007
09/03/07	15-Mar-16	10.750	9.6610	0.0034	106.2799	-0.0019	09/03/07	15-Nov-20	11.000	9.9720	0.0002	107.4225	-0.0001
08/31/07	15-Mar-16	10.750	9.6280	-0.0034	106.4787	0.0018	08/31/07	15-Nov-20	11.000	9.9700	-0.0050	107.4382	0.0036
08/30/07	15-Mar-16	10.750	9.6610	-0.0005	106.2822	0.0003	08/30/07	15-Nov-20	11.000	10.0200	-0.0114	107.0577	0.0082
08/29/07	15-Mar-16	10.750	9.6660	0.0049	106.2511	-0.0027	08/29/07	15-Nov-20	11.000	10.1360	0.0055	106.1850	-0.0039
08/28/07	15-Mar-16	10.750	9.6190	-0.0063	106.5372	0.0035	08/28/07	15-Nov-20	11.000	10.0810	-0.0051	106.5979	0.0037
08/27/07	15-Mar-16	10.750	9.6800	-0.0314	106.1699	0.0179	08/27/07	15-Nov-20	11.000	10.1330	-0.0186	106.2047	0.0137
08/24/07	15-Mar-16	10.750	9.9940	0.0008	104.3002	-0.0005	08/24/07	15-Nov-20	11.000	10.3250	0.0021	104.7716	-0.0016
08/23/07	15-Mar-16	10.750	9.9860	-0.0291	104.3490	0.0170	08/23/07	15-Nov-20	11.000	10.3030	-0.0195	104.9400	0.0145
08/22/07	15-Mar-16	10.750	10.2850	0.0120	102.6030	-0.0069	08/22/07	15-Nov-20	11.000	10.5080	-0.0105	103.4398	0.0078
08/21/07	15-Mar-16	10.750	10.1630	0.0043	103.3143	-0.0025	08/21/07	15-Nov-20	11.000	10.6200	0.0150	102.6344	-0.0109
08/20/07	15-Mar-16	10.750	10.1190	0.0552	103.5713	-0.0296	08/20/07	15-Nov-20	11.000	10.4630	0.0341	103.7654	-0.0240
08/16/07	15-Mar-16	10.750	9.5900	0.0316	106.7292	-0.0167	08/16/07	15-Nov-20	11.000	10.1180	0.0048	106.3188	-0.0034
08/15/07	15-Mar-16	10.750	9.2960	0.0093	108.5400	-0.0050	08/15/07	15-Nov-20	11.000	10.0700	0.0133	106.6861	-0.0094
08/14/07	15-Mar-16	10.750	9.2100	0.0009	109.0861	-0.0004	08/14/07	15-Nov-20	11.000	9.9380	0.0008	107.6981	-0.0005
08/13/07	15-Mar-16	10.750	9.2020	0.0039	109.1340	-0.0021	08/13/07	15-Nov-20	11.000	9.9300	-0.0009	107.7547	0.0006
08/10/07	15-Mar-16	10.750	9.1660	0.0013	109.3668	-0.0007	08/10/07	15-Nov-20	11.000	9.9390	0.0040	107.6925	-0.0028
08/09/07	15-Mar-16	10.750	9.1540	-0.0007	109.4393	0.0003	08/09/07	15-Nov-20	11.000	9.8990	-0.0044	107.9988	0.0031
08/08/07	15-Mar-16	10.750	9.1800	-0.0008	109.4107	0.0004	08/08/07	15-Nov-20	11.000	9.9430	-0.0032	107.6635	0.0023
08/07/07	15-Mar-16	10.750	9.1670	0.0031	109.3680	-0.0016	08/07/07	15-Nov-20	11.000	9.9750	-0.0034	107.4161	0.0024
08/06/07	15-Mar-16	10.750	9.1990	-0.0002	109.5468	0.0001	08/06/07	15-Nov-20	11.000	10.0090	0.0077	107.1617	-0.0054
08/03/07	15-Mar-16	10.750	9.1410	-0.0034	109.5338	0.0018	08/03/07	15-Nov-20	11.000	9.9330	-0.0002	107.7398	0.0001
08/02/07	15-Mar-16	10.750	9.1720	0.0026	109.3392	-0.0015	08/02/07	15-Nov-20	11.000	9.9350	0.0117	107.7244	-0.0082
08/01/07	15-Mar-16	10.750	9.1480	0.0150	109.5001	-0.0078	08/01/07	15-Nov-20	11.000	9.8200	0.0050	108.6179	-0.0035
07/31/07	15-Mar-16	10.750	9.0130	-0.0027	110.3581	0.0014	07/31/07	15-Nov-20	11.000	9.7710	-0.0048	109.0037	0.0034
07/30/07	15-Mar-16	10.750	9.0370	0.0006	110.2078	-0.0003	07/30/07	15-Nov-20	11.000	9.8180	0.0051	108.6369	-0.0036
07/27/07	15-Mar-16	10.750	9.0320	0.0077	110.2433	-0.0040	07/27/07	15-Nov-20	11.000	9.7680	0.0213	109.0336	-0.0146
07/26/07	15-Mar-16	10.750	8.9830	0.0019	110.6901	-0.0010	07/26/07	15-Nov-20	11.000	9.5640	0.0001	110.6497	0.0000
07/25/07	15-Mar-16	10.750	8.9460	-0.0017	110.8043	0.0009	07/25/07	15-Nov-20	11.000	9.5630	0.0003	110.6551	-0.0003
07/24/07	15-Mar-16	10.750	8.9610	-0.0032	110.7090	0.0017	07/24/07	15-Nov-20	11.000	9.5600	-0.0032	110.6834	0.0022
07/23/07	15-Mar-16	10.750	8.9900	0.0008	110.5245	-0.0005	07/23/07	15-Nov-20	11.000	9.5910	0.0007	110.4389	-0.0005
07/20/07	15-Mar-16	10.750	8.9830	-0.0024	110.5748	0.0013	07/20/07	15-Nov-20	11.000	9.5840	0.0009	110.4922	-0.0006
07/19/07	15-Mar-16	10.750	9.0050	-0.0006	110.4348	0.0002	07/19/07	15-Nov-20	11.000	9.5750	0.0022	110.5640	-0.0016
07/18/07	15-Mar-16	10.750	9.0100	0.0013	110.4072	-0.0007	07/18/07	15-Nov-20	11.000	9.5540	0.0043	110.7422	-0.0030
07/17/07	15-Mar-16	10.750	8.9980	-0.0003	110.4858	0.0001	07/17/07	15-Nov-20	11.000	9.5130	-0.0011	111.0707	0.0007
07/16/07	15-Mar-16	10.750	9.0010	-0.0013	110.4712	0.0007	07/16/07	15-Nov-20	11.000	9.5230	0.0009	110.9951	-0.0006
07/13/07	15-Mar-16	10.750	9.0130	-0.0009	110.3960	0.0004	07/13/07	15-Nov-20	11.000	9.5140	-0.0003	111.0652	0.0002
07/12/07	15-Mar-16	10.750	9.0210	0.0034	110.3475	-0.0019	07/12/07	15-Nov-20	11.000	9.5170	-0.0009	111.0389	0.0006
07/11/07	15-Mar-16	10.750	8.9900	0.0025	110.5558	-0.0013	07/11/07	15-Nov-20	11.000	9.5260	0.0001	110.9778	-0.0042
07/10/07	15-Mar-16	10.750	8.9680	0.0006	110.6980	-0.0003	07/10/07	15-Nov-20	11.000	9.4680	-0.0020	111.4454	0.0014
07/09/07	15-Mar-16	10.750	8.9630	0.0000	110.7282	0.0000	07/09/07	15-Nov-20	11.000	9.4870	0.0022	111.2934	-0.0015
07/08/07	15-Mar-16	10.750	8.9630	-0.0003	110.7335	0.0001	07/08/07	15-Nov-20	11.000	9.4860	0.0002	111.4628	-0.0002
07/05/07	15-Mar-16	10.750	8.9660	0.0012	110.7197	-0.0007	07/05/07	15-Nov-20	11.000	9.4640	0.0024	111.4817	-0.0017
07/04/07	15-Mar-16	10.750	8.9550	-0.0001	110.7933	0.0000	07/04/07	15-Nov-20	11.000	9.4410	0.0006	111.6750	-0.0004
07/03/07	15-Mar-16	10.750	8.9560	-0.0017	110.7934	0.0009	07/03/07	15-Nov-20	11.000	9.4350	0.0019	111.7241	-0.0013
07/02/07	15-Mar-16	10.750	8.9710	0.0025	110.6948	-0.0014	07/02/07	15-Nov-20	11.000	9.4170	0.0016	111.8699	-0.0011
06/29/07	15-Mar-16	10.750	8.9490	-0.0026	110.8453	0.0013	06/29/07	15-Nov-20	11.000	9.4020	-0.0057	111.9904	0.0039
06/28/07	15-Mar-16	10.750	8.9720	-0.0001	110.6984	0.0032	06/28/07	15-Nov-20	11.000	9.4560	-0.0019	111.5560	0.0013
06/27/07	15-Mar-16	10.750	9.0270	0.0230	110.3504	-0.0118	06/27/07	15-Nov-20	11.000	9.4740	0.0172	111.4116	-0.0116
06/26/07	15-Mar-16	10.750	8.8240	0.0019	111.6889	-0.0010	06/26/07	15-Nov-20	11.000	9.3140	0.0023	112.7245	-0.0015
06/25/07	15-Mar-16	10.750	8.8070	-0.0026	111.7812	0.0013	06/25/07	15-Nov-20	11.000	9.2930	0.0001	112.8982	-0.0001
06/22/07	15-Mar-16	10.750	8.8300	0.0054	111.6330	-0.0028	06/22/07	15-Nov-20	11.000	9.2920	0.0003	112.9058	-0.0003
06/21/07	15-Mar-16	10.750	8.7830	0.0049	111.9450	-0.0026	06/21/07	15-Nov-20	11.000	9.2890	0.0043	112.9394	-0.0030
06/20/07	15-Mar-16	10.750	8.7400	0.0036	112.2342	-0.0018	06/20/07	15-Nov-20	11.000	9.2490	-0.0025	113.2773	0.0017
06/19/07	15-Mar-16	10.750	8.7090	-0.0182	112.4393	0.0094	06/19/07	15-Nov-20	11.000	9.2720	-0.0134	113.0879	0.0093
06/18/07	15-Mar-16	10.750	8.8700	-0.0002	111.3910	0.0001	06/18/07	15-Nov-20	11.000	9.3980	-0.0067	112.0502	0.0046
06/15/07	15-Mar-16	10.750	8.8720	-0.0038	111.3788	0.0020	06/15/07	15-Nov-20	11.000	9.4610	-0.0028	111.5380	0.0020
06/14/07	15-Mar-16	10.750	8.9060	0.0047	111.1589	-0.0025	06/14/07	15-Nov-20	11.000	9.4880	-0.0020	111.3165	0.0013
06/13/07	15-Mar-16	10.750	8.8640	-0.0027	111.4394	0.0013	06/13/07	15-Nov-20	11.000	9.5070	0.0009	111.1704	-0.0007
06/12/07	15-Mar-16	10.750	8.8880	0.0021	111.2907	-0.0011	06/12/07	15-Nov-20	11.000	9.4980	0.00		

06/06/07	15-Mar-16	10.750	8.6880	0.0000	112.6231	0.0000	06/06/07	15-Nov-20	11.000	9.2520	0.0034	113.2746	-0.0023
06/05/07	15-Mar-16	10.750	8.6880	-0.0033	112.6213	0.0017	06/05/07	15-Nov-20	11.000	9.2210	-0.0041	113.5336	0.0028
06/04/07	15-Mar-16	10.750	8.7170	-0.0003	112.4324	0.0001	06/04/07	15-Nov-20	11.000	9.2590	-0.0005	113.2186	0.0004
06/01/07	15-Mar-16	10.750	8.7200	-0.0022	112.4187	0.0012	06/01/07	15-Nov-20	11.000	9.2640	-0.0041	113.1767	0.0028
05/31/07	15-Mar-16	10.750	8.7390	0.0019	112.2889	-0.0011	05/31/07	15-Nov-20	11.000	9.3020	0.0022	112.8654	-0.0015
05/30/07	15-Mar-16	10.750	8.7220	0.0025	112.4070	-0.0014	05/30/07	15-Nov-20	11.000	9.2820	0.0012	113.0328	-0.0009
05/29/07	15-Mar-16	10.750	8.7000	-0.0038	112.5670	0.0020	05/29/07	15-Nov-20	11.000	9.2710	-0.0027	113.1299	0.0018
05/28/07	15-Mar-16	10.750	8.7330	-0.0037	112.3472	0.0019	05/28/07	15-Nov-20	11.000	9.2960	-0.0064	112.9280	0.0044
05/25/07	15-Mar-16	10.750	8.7650	0.0016	112.1387	-0.0008	05/25/07	15-Nov-20	11.000	9.3580	0.0017	112.4336	-0.0012
05/24/07	15-Mar-16	10.750	8.7510	0.0075	112.2333	-0.0039	05/24/07	15-Nov-20	11.000	9.3400	0.0143	112.5647	-0.0097
05/23/07	15-Mar-16	10.750	8.6860	-0.0117	112.6741	0.0061	05/23/07	15-Nov-20	11.000	9.2080	-0.0153	113.6687	0.0105
05/22/07	15-Mar-16	10.750	8.7890	-0.0039	111.9946	0.0019	05/22/07	15-Nov-20	11.000	9.3510	-0.0108	112.4848	0.0075
05/21/07	15-Mar-16	10.750	8.8230	-0.0112	111.7786	0.0059	05/21/07	15-Nov-20	11.000	9.4530	-0.0072	111.6463	0.0050
05/18/07	15-Mar-16	10.750	8.8230	-0.0135	111.1237	0.0072	05/18/07	15-Nov-20	11.000	9.5220	-0.0099	111.0904	0.0069
05/17/07	15-Mar-16	10.750	9.0450	-0.0034	110.3267	0.0018	05/17/07	15-Nov-20	11.000	9.6170	-0.0018	110.3241	0.0012
05/16/07	15-Mar-16	10.750	9.0760	-0.0045	110.1268	0.0024	05/16/07	15-Nov-20	11.000	9.6340	-0.0028	110.1885	0.0020
05/15/07	15-Mar-16	10.750	9.1170	0.0032	109.8675	-0.0018	05/15/07	15-Nov-20	11.000	9.6610	0.0005	109.9734	-0.0004
05/14/07	15-Mar-16	10.750	9.0880	-0.0038	110.0638	0.0020	05/14/07	15-Nov-20	11.000	9.6560	-0.0002	110.0190	0.0001
05/11/07	15-Mar-16	10.750	9.1230	0.0035	109.8413	-0.0019	05/11/07	15-Nov-20	11.000	9.6580	0.0023	110.0046	-0.0016
05/10/07	15-Mar-16	10.750	9.0910	-0.0019	110.0527	0.0010	05/10/07	15-Nov-20	11.000	9.6360	-0.0025	110.1834	0.0017
05/09/07	15-Mar-16	10.750	9.1080	-0.0004	109.9443	0.0002	05/09/07	15-Nov-20	11.000	9.6600	-0.0024	109.9919	0.0016
05/08/07	15-Mar-16	10.750	9.1120	0.0084	109.9235	-0.0034	05/08/07	15-Nov-20	11.000	9.6830	0.0024	109.8118	-0.0016
05/07/07	15-Mar-16	10.750	9.0540	-0.0125	110.2982	0.0068	05/07/07	15-Nov-20	11.000	9.6600	-0.0103	109.9924	0.0074
05/04/07	15-Mar-16	10.750	9.1690	-0.0252	109.5541	0.0139	05/04/07	15-Nov-20	11.000	9.7610	-0.0168	109.1857	0.0121
05/03/07	15-Mar-16	10.750	9.4060	-0.0078	108.0494	0.0043	05/03/07	15-Nov-20	11.000	9.9280	-0.0041	107.8771	0.0029
05/02/07	15-Mar-16	10.750	9.4800	-0.0039	107.5874	0.0022	05/02/07	15-Nov-20	11.000	9.9690	-0.0031	107.5605	0.0022
05/01/07	15-Mar-16	10.750	9.5170	0.0021	107.3583	-0.0011	05/01/07	15-Nov-20	11.000	10.0000	-0.0004	107.3216	0.0003
04/30/07	15-Mar-16	10.750	9.4970	-0.0033	107.4776	0.0018	04/30/07	15-Nov-20	11.000	10.0040	-0.0006	107.2927	0.0005
04/27/07	15-Mar-16	10.750	9.5280	-0.0003	107.2867	0.0001	04/27/07	15-Nov-20	11.000	10.0100	-0.0007	107.2434	0.0005
04/26/07	15-Mar-16	10.750	9.5310	-0.0007	107.2714	0.0004	04/26/07	15-Nov-20	11.000	10.0170	-0.0040	107.1892	0.0029
04/25/07	15-Mar-16	10.750	9.5380	-0.0031	107.2258	0.0017	04/25/07	15-Nov-20	11.000	10.0570	-0.0057	106.8835	0.0041
04/24/07	15-Mar-16	10.750	9.5680	-0.0057	107.0399	0.0032	04/24/07	15-Nov-20	11.000	10.1150	-0.0008	106.4419	0.0006
04/23/07	15-Mar-16	10.750	9.6230	-0.0031	106.6973	0.0017	04/23/07	15-Nov-20	11.000	10.1230	-0.0032	106.3766	0.0022
04/20/07	15-Mar-16	10.750	9.6530	-0.0002	106.5134	0.0001	04/20/07	15-Nov-20	11.000	10.1550	0.0006	106.1384	0.0001
04/19/07	15-Mar-16	10.750	9.6550	-0.0012	106.5009	0.0007	04/19/07	15-Nov-20	11.000	10.1550	-0.0022	106.1327	0.0016
04/18/07	15-Mar-16	10.750	9.6670	-0.0021	106.4274	0.0012	04/18/07	15-Nov-20	11.000	10.1770	-0.0024	105.9643	0.0017
04/17/07	15-Mar-16	10.750	9.6870	-0.0024	106.3040	0.0013	04/17/07	15-Nov-20	11.000	10.2010	-0.0026	105.7886	0.0019
04/16/07	15-Mar-16	10.750	9.7100	0.0011	106.1616	-0.0007	04/16/07	15-Nov-20	11.000	10.2280	0.0009	105.5850	-0.0006
04/13/07	15-Mar-16	10.750	9.6990	-0.0006	106.2332	0.0004	04/13/07	15-Nov-20	11.000	10.2190	0.0002	105.6469	-0.0002
04/12/07	15-Mar-16	10.750	9.7050	0.0023	106.1959	-0.0013	04/12/07	15-Nov-20	11.000	10.2170	-0.0019	105.6678	0.0014
04/11/07	15-Mar-16	10.750	9.6830	-0.0009	106.3345	0.0005	04/11/07	15-Nov-20	11.000	10.2360	-0.0004	105.5205	0.0003
04/10/07	15-Mar-16	10.750	9.6920	-0.0001	106.2805	0.0001	04/10/07	15-Nov-20	11.000	10.2400	0.0004	105.4879	-0.0003
04/09/07	15-Mar-16	10.750	9.6930	-0.0029	106.2722	0.0016	04/09/07	15-Nov-20	11.000	10.2360	-0.0044	105.5193	0.0032
04/05/07	15-Mar-16	10.750	9.7210	-0.0013	106.0996	0.0007	04/05/07	15-Nov-20	11.000	10.2810	0.0000	105.1859	0.0001
04/04/07	15-Mar-16	10.750	9.7340	-0.0050	106.0206	0.0028	04/04/07	15-Nov-20	11.000	10.2810	-0.0047	105.1792	0.0035
04/03/07	15-Mar-16	10.750	9.7830	0.0011	105.7228	-0.0007	04/03/07	15-Nov-20	11.000	10.3300	-0.0010	104.8161	0.0007
04/02/07	15-Mar-16	10.750	9.7720	-0.0006	105.7918	0.0003	04/02/07	15-Nov-20	11.000	10.3400	0.0001	104.7440	-0.0001
03/30/07	15-Mar-16	10.750	9.7780	0.0064	105.7563	-0.0002	03/30/07	15-Nov-20	11.000	10.3390	0.0001	104.7512	0.0000
03/29/07	15-Mar-16	10.750	9.7740	0.0002	105.7799	-0.0001	03/29/07	15-Nov-20	11.000	10.3380	0.0005	104.7557	-0.0004
03/28/07	15-Mar-16	10.750	9.7720	-0.0006	105.7957	0.0004	03/28/07	15-Nov-20	11.000	10.3330	0.0005	104.7962	-0.0003
03/27/07	15-Mar-16	10.750	9.7780	-0.0014	105.7562	0.0008	03/27/07	15-Nov-20	11.000	10.3280	-0.0010	104.8286	0.0007
03/26/07	15-Mar-16	10.750	9.7920	-0.0002	105.6732	0.0001	03/26/07	15-Nov-20	11.000	10.3380	0.0000	104.7548	0.0000
03/23/07	15-Mar-16	10.750	9.7940	0.0017	105.6589	-0.0010	03/23/07	15-Nov-20	11.000	10.3380	-0.0010	104.7570	0.0008
03/22/07	15-Mar-16	10.750	9.7770	-0.0001	105.7887	0.0001	03/22/07	15-Nov-20	11.000	10.3480	-0.0003	104.6780	0.0002
03/21/07	15-Mar-16	10.750	9.7780	-0.0021	105.7622	0.0012	03/21/07	15-Nov-20	11.000	10.3510	-0.0014	104.6623	0.0011
03/20/07	15-Mar-16	10.750	9.7990	-0.0051	105.6335	0.0029	03/20/07	15-Nov-20	11.000	10.3660	-0.0011	104.5458	0.0008
03/19/07	15-Mar-16	10.750	9.8490	0.0006	105.3258	-0.0004	03/19/07	15-Nov-20	11.000	10.3770	-0.0036	104.4626	0.0026
03/16/07	15-Mar-16	10.750	9.8430	0.0000	105.3633	0.0000	03/16/07	15-Nov-20	11.000	10.4140	0.0005	104.1872	-0.0004
03/15/07	15-Mar-16	10.750	9.8430	-0.0008	105.3633	0.0005	03/15/07	15-Nov-20	11.000	10.4080	0.0010	104.2334	-0.0007
03/14/07	15-Mar-16	10.750	9.8510	0.0007	105.3144	-0.0004	03/14/07	15-Nov-20	11.000	10.3980	0.0020	104.3110	-0.0015
03/13/07	15-Mar-16	10.750	9.8440	-0.0020	105.3606	0.0012	03/13/07	15-Nov-20	11.000	10.3770	-0.0009	104.4700	0.0007
03/12/07	15-Mar-16	10.750	9.8640	-0.0051	105.2372	0.0030	03/12/07	15-Nov-20	11.000	10.3860	-0.0043	104.4017	0.0032
03/09/07	15-Mar-16	10.750	9.9150	-0.0112	104.9234	0.0065	03/09/07	15-Nov-20	11.000	10.4310	-0.0047	104.0645	0.0035
03/08/07	15-Mar-16	10.750	10.0270	-0.0037	104.2451	0.0021	03/08/07	15-Nov-20	11.000	10.4800	-0.0017	103.7050	0.0013
03/07/07	15-Mar-16	10.750	10.0640	-0.0009	104.0219	0.0006	03/07/07	15-Nov-20	11.000	10.4980	-0.0010	103.5715	0.0007
03/06/07	15-Mar-16	10.750	10.0730	-0.0015	103.9625	0.0009	03/06/07	15-Nov-20	11.000	10.5080	-0.0021	103.4982	0.0016
03/05/07	15-Mar-16	10.750	10.0880	0.0007	103.8722	-0.0004	03/05/07	15-Nov-20	11.000	10.5300	0.0050	103.3344	-0.0037
03/02/07	15-Mar-16	10.750	10.0810	-0.0016	103.9154	0.0009	03/02/07	15-Nov-20	11.000	10.4780	-0.0017	103.7161	0.0013
03/01/07	15-Mar-16	10.750	10.0970	-0.0009	103.8241	0.0005	03/01/07	15-Nov-20	11.000	10.4960	-0.0011	103.5824	0.0008
02/28/07	15-Mar-16	10.750	10.1080	0.0025	103.7896	-0.0015	02/28/07	15-Nov-20	11.000	10.5080	0.0026	103.4960	-0.0020
02/27/07	15-Mar-16	10.750	10.0810	-0.0016	103.8218	0.0009	02/27/07	15-Nov-20	11.000	10.4810	-0.0011	103.6983	0.0009
02/26/07	15-Mar-16	10.750	10.0970	-0.0024	103.8234	0.0014	02/26/07	15-Nov-20	11.000	10.4930	-0.0048	103.6066	0.0036
02/23/07	15-Mar-16	10.750	10.1210	-0.0005	103.6798	0.0003	02/23/07	15-Nov-20	11.000	10.5440	-0.0002	103.2365	0.0002
02/22/07	15-Mar-16	10.750	10.1260	0.0024	103.6524	-0.0014	02/22/07						

02/16/07	15-Mar-16	10.750	10.0620	0.0008	104.0407	-0.0005	02/15/07	15-Nov-20	11.000	10.4780	0.0013	103.7241	-0.0009
02/15/07	15-Mar-16	10.750	10.0540	0.0042	104.0916	-0.0025	02/15/07	15-Nov-20	11.000	10.4640	0.0005	103.8225	-0.0004
02/14/07	15-Mar-16	10.750	10.0120	0.0032	104.3498	-0.0019	02/14/07	15-Nov-20	11.000	10.4590	0.0066	103.8648	-0.0049
02/13/07	15-Mar-16	10.750	9.9800	-0.0019	104.5472	0.0011	02/13/07	15-Nov-20	11.000	10.3900	0.0021	104.3773	-0.0016
02/12/07	15-Mar-16	10.750	9.9990	-0.0020	104.4319	0.0012	02/12/07	15-Nov-20	11.000	10.3680	-0.0025	104.5404	0.0018
02/09/07	15-Mar-16	10.750	10.0190	0.0073	104.3075	-0.0043	02/09/07	15-Nov-20	11.000	10.3940	0.0047	104.3487	-0.0035
02/08/07	15-Mar-16	10.750	9.9450	0.0073	104.7562	-0.0042	02/08/07	15-Nov-20	11.000	10.3450	0.0061	104.7152	-0.0045
02/07/07	15-Mar-16	10.750	9.8740	0.0031	105.2031	-0.0019	02/07/07	15-Nov-20	11.000	10.2820	0.0062	105.1891	-0.0045
02/06/07	15-Mar-16	10.750	9.8430	0.0005	105.4000	-0.0003	02/06/07	15-Nov-20	11.000	10.2190	0.0034	105.6688	-0.0025
02/05/07	15-Mar-16	10.750	9.8380	-0.0016	105.4344	0.0010	02/05/07	15-Nov-20	11.000	10.1840	-0.0009	105.9380	0.0007
02/02/07	15-Mar-16	10.750	9.8540	0.0000	105.3324	0.0000	02/02/07	15-Nov-20	11.000	10.1930	0.0008	105.8667	-0.0006
02/01/07	15-Mar-16	10.750	9.8540	-0.0011	105.3349	0.0006	02/01/07	15-Nov-20	11.000	10.1850	-0.0014	105.9325	0.0010
01/31/07	15-Mar-16	10.750	9.8650	0.0034	105.2717	-0.0020	01/31/07	15-Nov-20	11.000	10.1990	-0.0009	105.8297	0.0007
01/30/07	15-Mar-16	10.750	9.8320	-0.0024	105.4782	0.0015	01/30/07	15-Nov-20	11.000	10.2080	-0.0028	105.7605	0.0021
01/29/07	15-Mar-16	10.750	9.8560	0.0020	105.3242	-0.0012	01/29/07	15-Nov-20	11.000	10.2370	0.0004	105.5406	-0.0003
01/28/07	15-Mar-16	10.750	9.8360	-0.0016	105.4530	0.0009	01/28/07	15-Nov-20	11.000	10.2330	0.0037	105.5705	-0.0027
01/25/07	15-Mar-16	10.750	9.8520	-0.0074	105.3555	0.0043	01/25/07	15-Nov-20	11.000	10.1950	-0.0016	105.8608	0.0011
01/24/07	15-Mar-16	10.750	9.9250	0.0039	104.8044	-0.0023	01/24/07	15-Nov-20	11.000	10.2110	0.0016	105.7405	-0.0012
01/23/07	15-Mar-16	10.750	9.8880	-0.0077	105.1505	0.0046	01/23/07	15-Nov-20	11.000	10.1950	-0.0035	105.8637	-0.0026
01/22/07	15-Mar-16	10.750	9.9630	-0.0008	104.6719	0.0005	01/22/07	15-Nov-20	11.000	10.2310	-0.0012	105.5906	0.0009
01/19/07	15-Mar-16	10.750	9.9710	0.0003	104.6232	-0.0002	01/19/07	15-Nov-20	11.000	10.2430	-0.0051	105.4952	0.0037
01/18/07	15-Mar-16	10.750	9.9680	-0.0036	104.6441	0.0021	01/18/07	15-Nov-20	11.000	10.2950	-0.0024	105.1076	0.0018
01/17/07	15-Mar-16	10.750	10.0040	0.0012	104.4218	-0.0008	01/17/07	15-Nov-20	11.000	10.3200	0.0006	104.9207	-0.0004
01/16/07	15-Mar-16	10.750	9.9920	-0.0093	104.5025	0.0056	01/16/07	15-Nov-20	11.000	10.3140	-0.0116	104.9615	0.0087
01/15/07	15-Mar-16	10.750	10.0860	0.0113	103.9214	-0.0067	01/15/07	15-Nov-20	11.000	10.4350	0.0023	104.0555	-0.0017
01/12/07	15-Mar-16	10.750	9.9730	0.0144	104.6218	-0.0084	01/12/07	15-Nov-20	11.000	10.4110	0.0158	104.2352	-0.0116
01/11/07	15-Mar-16	10.750	9.8310	-0.0065	105.5029	0.0038	01/11/07	15-Nov-20	11.000	10.2490	0.0076	105.4568	-0.0055
01/10/07	15-Mar-16	10.750	9.8950	0.0233	105.1084	-0.0133	01/10/07	15-Nov-20	11.000	10.1720	0.0126	106.0447	-0.0092
01/09/07	15-Mar-16	10.750	9.8700	-0.0022	106.5221	0.0012	01/09/07	15-Nov-20	11.000	10.0450	0.0016	107.0270	-0.0012
01/08/07	15-Mar-16	10.750	9.8910	0.0001	106.3907	0.0000	01/08/07	15-Nov-20	11.000	10.0290	-0.0004	107.1560	0.0003
01/05/07	15-Mar-16	10.750	9.8900	0.0004	106.3940	-0.0002	01/05/07	15-Nov-20	11.000	10.0330	0.0035	107.1275	-0.0025
01/04/07	15-Mar-16	10.750	9.8860	-0.0035	106.4204	0.0020	01/04/07	15-Nov-20	11.000	9.9980	-0.0018	107.3979	0.0012
01/03/07	15-Mar-16	10.750	9.7200	-0.0032	106.2100	0.0018	01/03/07	15-Nov-20	11.000	10.0180	-0.0042	107.2650	0.0031
01/02/07	15-Mar-16	10.750	9.7510	0.0000	106.0188	-0.0180	01/02/07	15-Nov-20	11.000	10.0580	0.0000	106.9383	-0.0074
Yield Change = 0.0171 107.9652 -0.0237						Yield Change = 0.0422 107.7356 -0.0302							
Probabilitas Adverse Yield Move = 0.9998						Probabilitas Adverse Yield Move = 0.9996							
Standar Deviasi = 0.9005						Standar Deviasi = 0.0080							
Adverse Daily Yield Move = 0.0304						Adverse Daily Yield Move = 0.0266							
Market Value Position = 1.000.000						Market Value Position = 1.000.000							
Modified Duration,28/12/2007 = 5.32710						Modified Duration,28/12/2007 = 6.63070							
Modified Duration plus Convexity = 0.4100 5.7371						Modified Duration plus Convexity = 0.7100 7.3407							
Daily Price Volatility = -0.161747 -0.174195						Daily Price Volatility = -0.176105 -0.194961							
Daily Earning at Risk (DEAR) = (1,617.47) (1,741.95)						Daily Earning at Risk (DEAR) = (1,761.05) (1,949.61)							
VAR untuk N hari (2 hari) = (2,287.44) (2,463.49)						VAR untuk N hari (2 hari) = (2,490.50) (2,757.17)							
VAR untuk N hari (7 hari) = (4,279.41) (4,608.78)						VAR untuk N hari (7 hari) = (4,659.29) (5,158.20)							
VAR untuk 1 bulan (30 hari) = (8,859.22) (9,541.07)						VAR untuk 1 bulan (30 hari) = (9,645.65) (10,678.48)							
VAR untuk 2 bulan (60 hari) = (12,528.83) (13,493.11)						VAR untuk 2 bulan (60 hari) = (13,041.00) (15,101.65)							
VAR untuk 3 bulan (90 hari) = (15,344.82) (16,525.82)						VAR untuk 3 bulan (90 hari) = (16,706.75) (18,495.67)							
VAR untuk 4 bulan (120 hari) = (17,718.44) (19,082.14)						VAR untuk 4 bulan (120 hari) = (19,291.29) (21,356.96)							
VAR untuk 5 bulan (150 hari) = (19,809.82) (21,334.49)						VAR untuk 5 bulan (150 hari) = (21,568.32) (23,877.81)							
VAR untuk 6 bulan (180 hari) = (21,700.57) (23,370.76)						VAR untuk 6 bulan (180 hari) = (23,626.91) (26,156.83)							
VAR untuk 12 bulan (360 hari) = (30,689.25) (33,051.24)						VAR untuk 12 bulan (360 hari) = (33,413.50) (36,991.34)							

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0030

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0031

Periode Juni 2008 FR0032 & FR0033

Govt Bond FR0032							Govt Bond FR0033						
Date	Maturity	Coupon	YTM	Yield Change	Price		Date	Maturity	Coupon	YTM	Yield Change	Price	
07/07/08	15-Jul-18	15.000	13.1260	-0.0155	110.2742	0.0111	07/07/08	15-Mar-13	12.500	12.8020	-0.0083	98.9145	0.0037
07/04/08	15-Jul-18	15.000	13.3330	0.0070	109.0630	-0.0050	07/04/08	15-Mar-13	12.500	12.9090	-0.0031	98.5473	0.0014
07/03/08	15-Jul-18	15.000	13.2400	-0.0008	109.6059	0.0005	07/03/08	15-Mar-13	12.500	12.9490	0.0056	98.4099	-0.0025
07/02/08	15-Jul-18	15.000	13.2500	-0.0074	109.5460	0.0053	07/02/08	15-Mar-13	12.500	12.8770	-0.0062	98.6550	0.0028
07/01/08	15-Jul-18	15.000	13.3490	0.0026	108.9718	-0.0018	07/01/08	15-Mar-13	12.500	12.9570	-0.0051	98.3804	0.0023
06/30/08	15-Jul-18	15.000	13.3150	0.0016	109.1681	-0.0011	06/30/08	15-Mar-13	12.500	13.0230	-0.0023	98.1557	0.0011
06/27/08	15-Jul-18	15.000	13.2940	-0.0007	109.2892	0.0005	06/27/08	15-Mar-13	12.500	13.0530	0.0061	98.0511	-0.0027

06/26/08	15-Jul-18	15.000	13.3030	-0.0019	109.2388	0.0014	06/26/08	15-Mar-13	12.500	12.9740	-0.0028	98.3193	0.0013
06/25/08	15-Jul-18	15.000	13.3280	0.0058	109.0915	-0.0041	06/25/08	15-Mar-13	12.500	13.0110	0.0046	98.1912	-0.0021
06/24/08	15-Jul-18	15.000	13.2510	0.0011	109.5414	-0.0008	06/24/08	15-Mar-13	12.500	12.9510	0.0013	98.3935	-0.0006
06/23/08	15-Jul-18	15.000	13.2370	0.0030	109.6239	-0.0021	06/23/08	15-Mar-13	12.500	12.9340	-0.0027	98.4510	0.0012
06/20/08	15-Jul-18	15.000	13.1970	-0.0219	109.8591	0.0159	06/20/08	15-Mar-13	12.500	12.9690	-0.0035	98.3332	0.0016
06/19/08	15-Jul-18	15.000	13.4930	0.0001	108.1423	-0.0001	06/19/08	15-Mar-13	12.500	13.0150	0.0240	98.1756	-0.0105
06/18/08	15-Jul-18	15.000	13.4910	0.0063	108.1500	-0.0045	06/18/08	15-Mar-13	12.500	12.7100	-0.0379	99.2200	0.0176
06/17/08	15-Jul-18	15.000	13.4060	-0.0065	108.6421	0.0047	06/17/08	15-Mar-13	12.500	13.2100	-0.0023	97.5071	0.0011
06/16/08	15-Jul-18	15.000	13.4940	-0.0001	108.1364	0.0001	06/16/08	15-Mar-13	12.500	13.2400	-0.0024	97.4027	0.0011
06/13/08	15-Jul-18	15.000	13.4950	0.0007	108.1290	-0.0005	06/13/08	15-Mar-13	12.500	13.2720	-0.0014	97.2937	0.0006
06/12/08	15-Jul-18	15.000	13.4850	0.0064	108.1846	-0.0046	06/12/08	15-Mar-13	12.500	13.2900	0.0021	97.2333	-0.0009
06/11/08	15-Jul-18	15.000	13.3990	-0.0012	108.6841	0.0009	06/11/08	15-Mar-13	12.500	13.2620	0.0017	97.3235	-0.0008
06/10/08	15-Jul-18	15.000	13.4150	0.0189	108.5899	-0.0139	06/10/08	15-Mar-13	12.500	13.2400	0.0189	97.3974	-0.0085
06/09/08	15-Jul-18	15.000	13.1530	0.0064	110.1224	-0.0045	06/09/08	15-Mar-13	12.500	12.9950	0.0124	98.2324	-0.0055
06/06/08	15-Jul-18	15.000	13.0690	0.0086	110.6210	-0.0060	06/06/08	15-Mar-13	12.500	12.8360	0.0079	98.7805	-0.0035
06/05/08	15-Jul-18	15.000	12.9580	0.0008	111.2893	-0.0006	06/05/08	15-Mar-13	12.500	12.7380	0.0037	99.1270	-0.0016
06/04/08	15-Jul-18	15.000	12.9480	0.0038	111.3506	-0.0026	06/04/08	15-Mar-13	12.500	12.6890	0.0052	99.2899	-0.0023
06/03/08	15-Jul-18	15.000	12.8990	0.0103	111.6441	-0.0071	06/03/08	15-Mar-13	12.500	12.6230	0.0060	99.5210	-0.0027
06/02/08	15-Jul-18	15.000	12.7680	0.0024	112.4417	-0.0016	06/02/08	15-Mar-13	12.500	12.5480	0.0075	99.7855	-0.0033
05/30/08	15-Jul-18	15.000	12.7380	0.0020	112.6218	-0.0014	05/30/08	15-Mar-13	12.500	12.4540	0.0034	100.1174	-0.0015
05/29/08	15-Jul-18	15.000	12.7130	0.0043	112.7795	-0.0029	05/29/08	15-Mar-13	12.500	12.4120	0.0033	100.2628	-0.0015
05/28/08	15-Jul-18	15.000	12.6590	0.0026	113.1117	-0.0018	05/28/08	15-Mar-13	12.500	12.3710	-0.0126	100.4108	0.0056
05/27/08	15-Jul-18	15.000	12.6260	-0.0050	113.3200	0.0034	05/27/08	15-Mar-13	12.500	12.5290	-0.0055	99.8514	0.0024
05/26/08	15-Jul-18	15.000	12.6890	0.0079	112.9308	-0.0054	05/26/08	15-Mar-13	12.500	12.5980	0.0194	99.6080	-0.0085
05/23/08	15-Jul-18	15.000	12.5900	0.0018	113.5415	-0.0013	05/23/08	15-Mar-13	12.500	12.3580	0.0342	100.4598	-0.0144
05/22/08	15-Jul-18	15.000	12.5670	0.0046	113.6853	-0.0032	05/22/08	15-Mar-13	12.500	11.9490	0.0016	101.9280	-0.0007
05/21/08	15-Jul-18	15.000	12.5090	-0.0047	114.0532	0.0032	05/21/08	15-Mar-13	12.500	11.9300	0.0114	102.0070	-0.0048
05/19/08	15-Jul-18	15.000	12.5680	0.0073	113.6857	-0.0050	05/19/08	15-Mar-13	12.500	11.7960	-0.0210	102.4900	0.0090
05/16/08	15-Jul-18	15.000	12.4770	-0.0151	114.2543	0.0105	05/16/08	15-Mar-13	12.500	12.0490	-0.0152	101.5719	0.0066
05/15/08	15-Jul-18	15.000	12.6680	-0.0002	113.0695	0.0001	05/15/08	15-Mar-13	12.500	12.2350	0.0037	100.9033	-0.0016
05/14/08	15-Jul-18	15.000	12.6710	-0.0030	113.0552	0.0021	05/14/08	15-Mar-13	12.500	12.1900	-0.0001	101.0676	0.0000
05/13/08	15-Jul-18	15.000	12.7090	-0.0030	112.8226	0.0021	05/13/08	15-Mar-13	12.500	12.1910	-0.0039	101.0637	0.0017
05/12/08	15-Jul-18	15.000	12.7470	-0.0011	112.5909	0.0007	05/12/08	15-Mar-13	12.500	12.2390	-0.0067	100.8930	0.0029
05/09/08	15-Jul-18	15.000	12.7610	-0.0062	112.5075	0.0043	05/09/08	15-Mar-13	12.500	12.3210	-0.0014	100.5989	0.0006
05/08/08	15-Jul-18	15.000	12.8400	-0.0033	112.0254	0.0022	05/08/08	15-Mar-13	12.500	12.3380	0.0030	100.5357	-0.0014
05/07/08	15-Jul-18	15.000	12.8820	0.0019	111.7761	-0.0013	05/07/08	15-Mar-13	12.500	12.3010	-0.0085	100.6728	0.0038
05/06/08	15-Jul-18	15.000	12.8580	-0.0043	111.9234	0.0030	05/06/08	15-Mar-13	12.500	12.4060	0.0010	100.2954	-0.0004
05/05/08	15-Jul-18	15.000	12.9140	0.0033	111.5869	-0.0023	05/05/08	15-Mar-13	12.500	12.3940	-0.0007	100.3387	0.0003
05/02/08	15-Jul-18	15.000	12.8710	-0.0030	111.8474	0.0021	05/02/08	15-Mar-13	12.500	12.4030	0.0032	100.3095	-0.0014
04/30/08	15-Jul-18	15.000	12.9100	-0.0040	111.6127	0.0028	04/30/08	15-Mar-13	12.500	12.3630	-0.0006	100.4525	0.0002
04/29/08	15-Jul-18	15.000	12.9620	0.0042	111.2979	-0.0030	04/29/08	15-Mar-13	12.500	12.3700	0.0000	100.4278	0.0000
04/28/08	15-Jul-18	15.000	12.9080	-0.0008	111.6329	0.0005	04/28/08	15-Mar-13	12.500	12.3700	0.0045	100.4319	-0.0020
04/25/08	15-Jul-18	15.000	12.9180	-0.0028	111.5723	0.0019	04/25/08	15-Mar-13	12.500	12.3150	-0.0185	100.6308	0.0084
04/24/08	15-Jul-18	15.000	12.9540	0.0042	111.3568	-0.0029	04/24/08	15-Mar-13	12.500	12.5470	0.0157	99.7970	-0.0069
04/23/08	15-Jul-18	15.000	12.9000	0.0695	111.6827	-0.0450	04/23/08	15-Mar-13	12.500	12.3530	0.0266	100.4942	-0.0115
04/22/08	15-Jul-18	15.000	12.0620	-0.0004	116.9480	0.0002	04/22/08	15-Mar-13	12.500	12.0330	0.0298	101.6590	-0.0125
04/21/08	15-Jul-18	15.000	12.0670	0.0037	116.9190	-0.0025	04/21/08	15-Mar-13	12.500	11.6850	0.0242	102.9450	-0.0100
04/18/08	15-Jul-18	15.000	12.0220	0.0076	117.2124	-0.0051	04/18/08	15-Mar-13	12.500	11.4090	0.0086	103.9808	-0.0035
04/17/08	15-Jul-18	15.000	11.9310	0.0004	117.8146	-0.0003	04/17/08	15-Mar-13	12.500	11.3120	0.0049	104.3476	-0.0021
04/16/08	15-Jul-18	15.000	11.9260	0.0075	117.8500	-0.0050	04/16/08	15-Mar-13	12.500	11.2570	0.0013	104.5660	-0.0006

04/15/08	15-Jul-18	15.000	11.8370	0.0053	118.4425	-0.0035	04/15/08	15-Mar-13	12.500	11.2420	0.0054	104.6252	-0.0022
04/14/08	15-Jul-18	15.000	11.7750	0.0060	118.8531	-0.0040	04/14/08	15-Mar-13	12.500	11.1820	0.0177	104.8559	-0.0071
04/11/08	15-Jul-18	15.000	11.7050	-0.0194	119.3266	0.0130	04/11/08	15-Mar-13	12.500	10.9870	-0.0147	105.6071	0.0060
04/10/08	15-Jul-18	15.000	11.9360	-0.0447	117.7932	0.0313	04/10/08	15-Mar-13	12.500	11.1510	-0.0166	104.9792	0.0068
04/09/08	15-Jul-18	15.000	12.4940	0.0060	114.2200	-0.0040	04/09/08	15-Mar-13	12.500	11.3390	-0.0130	104.2723	0.0054
04/08/08	15-Jul-18	15.000	12.4200	-0.0089	114.6838	0.0061	04/08/08	15-Mar-13	12.500	11.4880	-0.0259	103.7086	0.0111
04/07/08	15-Jul-18	15.000	12.5310	0.0048	113.9876	-0.0033	04/07/08	15-Mar-13	12.500	11.7930	0.0264	102.5657	-0.0110
04/04/08	15-Jul-18	15.000	12.4710	0.0594	114.3667	-0.0381	04/04/08	15-Mar-13	12.500	11.4900	0.0047	103.7069	-0.0020
04/03/08	15-Jul-18	15.000	11.7720	-0.0047	118.9000	0.0030	04/03/08	15-Mar-13	12.500	11.4360	0.0418	103.9133	-0.0167
04/02/08	15-Jul-18	15.000	11.8270	0.0396	118.5417	-0.0250	04/02/08	15-Mar-13	12.500	10.9770	0.0397	105.6783	-0.0153
04/01/08	15-Jul-18	15.000	11.3780	0.0065	121.5771	-0.0043	04/01/08	15-Mar-13	12.500	10.5580	0.0054	107.3257	-0.0021
03/31/08	15-Jul-18	15.000	11.3040	0.0134	122.0974	-0.0085	03/31/08	15-Mar-13	12.500	10.5010	0.0217	107.5524	-0.0083
03/28/08	15-Jul-18	15.000	11.1540	0.0033	123.1438	-0.0022	03/28/08	15-Mar-13	12.500	10.2780	0.0095	108.4489	-0.0036
03/27/08	15-Jul-18	15.000	11.1170	0.0107	123.4108	-0.0068	03/27/08	15-Mar-13	12.500	10.1810	0.0235	108.8437	-0.0088
03/26/08	15-Jul-18	15.000	10.9990	0.0123	124.2531	-0.0077	03/26/08	15-Mar-13	12.500	9.9470	0.0180	109.8055	-0.0066
03/25/08	15-Jul-18	15.000	10.8650	0.0018	125.2142	-0.0011	03/25/08	15-Mar-13	12.500	9.7710	0.0045	110.6333	-0.0017
03/24/08	15-Jul-18	15.000	10.8460	-0.0301	125.3542	0.0194	03/24/08	15-Mar-13	12.500	9.7270	-0.0030	110.7194	0.0010
03/19/08	15-Jul-18	15.000	11.1830	0.0863	122.9650	-0.0499	03/19/08	15-Mar-13	12.500	9.7560	-0.0232	110.6062	0.0087
03/18/08	15-Jul-18	15.000	10.2950	-0.0022	129.4275	0.0012	03/18/08	15-Mar-13	12.500	9.9880	-0.0112	109.6566	0.0040
03/17/08	15-Jul-18	15.000	10.3180	-0.0354	129.2775	0.0222	03/17/08	15-Mar-13	12.500	10.1010	0.0472	109.2206	-0.0169
03/14/08	15-Jul-18	15.000	10.6970	0.0390	126.4658	-0.0231	03/14/08	15-Mar-13	12.500	9.6460	0.0146	111.0965	-0.0053
03/13/08	15-Jul-18	15.000	10.2950	-0.0058	129.4600	0.0033	03/13/08	15-Mar-13	12.500	9.5070	0.0156	111.6831	-0.0056
03/12/08	15-Jul-18	15.000	10.3530	0.0192	129.0333	-0.0114	03/12/08	15-Mar-13	12.500	9.3610	0.0014	112.3153	-0.0005
03/11/08	15-Jul-18	15.000	10.1580	0.0002	130.5167	-0.0002	03/11/08	15-Mar-13	12.500	9.3480	0.0080	112.3725	-0.0028
03/10/08	15-Jul-18	15.000	10.1560	0.0058	130.5372	-0.0035	03/10/08	15-Mar-13	12.500	9.2740	0.0024	112.6500	-0.0009
03/07/08	15-Jul-18	15.000	10.0970	0.0011	130.9939	-0.0007	03/07/08	15-Mar-13	12.500	9.2520	-0.0010	112.7900	0.0003
03/06/08	15-Jul-18	15.000	10.0860	-0.0002	131.0805	-0.0001	03/06/08	15-Mar-13	12.500	9.2610	0.0029	112.7510	-0.0011
03/05/08	15-Jul-18	15.000	10.0880	0.0015	131.0922	-0.0009	03/05/08	15-Mar-13	12.500	9.2340	-0.0022	112.8723	0.0006
03/04/08	15-Jul-18	15.000	10.0730	0.0006	131.2098	-0.0004	03/04/08	15-Mar-13	12.500	9.2540	-0.0029	112.8044	0.0010
03/03/08	15-Jul-18	15.000	10.0670	0.0008	131.2599	-0.0005	03/03/08	15-Mar-13	12.500	9.2810	0.0001	112.6961	-0.0001
02/29/08	15-Jul-18	15.000	10.0690	0.0041	131.3270	-0.0025	02/29/08	15-Mar-13	12.500	9.2800	-0.0028	112.7037	0.0009
02/28/08	15-Jul-18	15.000	10.0180	0.0041	131.6580	-0.0025	02/28/08	15-Mar-13	12.500	9.3060	0.0076	112.5976	-0.0028
02/27/08	15-Jul-18	15.000	9.9770	-0.0027	131.9827	0.0015	02/27/08	15-Mar-13	12.500	9.2360	0.0011	112.9121	-0.0004
02/26/08	15-Jul-18	15.000	10.0040	0.0004	131.7801	-0.0003	02/26/08	15-Mar-13	12.500	9.2260	-0.0029	112.9587	0.0010
02/25/08	15-Jul-18	15.000	10.0000	0.0019	131.8168	-0.0012	02/25/08	15-Mar-13	12.500	9.2530	0.0005	112.8486	-0.0002
02/22/08	15-Jul-18	15.000	9.9810	-0.0004	131.9708	0.0001	02/22/08	15-Mar-13	12.500	9.2480	0.0017	112.8758	-0.0006
02/21/08	15-Jul-18	15.000	9.9850	0.0006	131.9592	-0.0004	02/21/08	15-Mar-13	12.500	9.2320	0.0062	112.9491	-0.0023
02/20/08	15-Jul-18	15.000	9.9790	0.0011	132.0116	-0.0006	02/20/08	15-Mar-13	12.500	9.1750	0.0012	113.2084	-0.0005
02/19/08	15-Jul-18	15.000	9.9680	-0.0014	132.0972	0.0008	02/19/08	15-Mar-13	12.500	9.1640	-0.0004	113.2621	0.0001
02/18/08	15-Jul-18	15.000	9.9820	0.0068	131.9974	-0.0039	02/18/08	15-Mar-13	12.500	9.1680	-0.0025	113.2481	0.0008
02/15/08	15-Jul-18	15.000	9.9150	-0.0051	132.5207	0.0029	02/15/08	15-Mar-13	12.500	9.1910	-0.0004	113.1539	0.0001
02/14/08	15-Jul-18	15.000	9.9660	0.0011	132.1385	-0.0007	02/14/08	15-Mar-13	12.500	9.1950	-0.0044	113.1426	0.0014
02/13/08	15-Jul-18	15.000	9.9550	-0.0022	132.2360	0.0013	02/13/08	15-Mar-13	12.500	9.2360	0.0021	112.9826	-0.0008
02/12/08	15-Jul-18	15.000	9.9770	0.0012	132.0681	-0.0007	02/12/08	15-Mar-13	12.500	9.2170	0.0050	113.0697	-0.0018
02/11/08	15-Jul-18	15.000	9.9650	0.0043	132.1669	-0.0026	02/11/08	15-Mar-13	12.500	9.1710	0.0053	113.2704	-0.0019
02/08/08	15-Jul-18	15.000	9.9220	0.0002	132.5056	-0.0003	02/08/08	15-Mar-13	12.500	9.1230	0.0002	113.4855	-0.0001
02/06/08	15-Jul-18	15.000	9.9200	0.0006	132.5406	-0.0004	02/06/08	15-Mar-13	12.500	9.1210	0.0008	113.4981	-0.0004
02/05/08	15-Jul-18	15.000	9.9140	-0.0001	132.5999	0.0000	02/05/08	15-Mar-13	12.500	9.1140	-0.0003	113.5454	0.0000
02/04/08	15-Jul-18	15.000	9.9150	0.0014	132.6015	-0.0008	02/04/08	15-Mar-13	12.500	9.1170	-0.0003	113.5416	0.0001
02/01/08	15-Jul-18	15.000	9.9010	-0.0015	132.7108	0.0008	02/01/08	15-Mar-13	12.500	9.1200	0.0033	113.5359	-0.0012

01/31/08	15-Jul-18	15.000	9.9160	-0.0018	132.6094	0.0010	01/31/08	15-Mar-13	12.500	9.0900	-0.0014	113.6724	0.0004
01/30/08	15-Jul-18	15.000	9.9340	0.0014	132.4772	-0.0009	01/30/08	15-Mar-13	12.500	9.1030	0.0009	113.6298	-0.0004
01/29/08	15-Jul-18	15.000	9.9200	-0.0004	132.5905	0.0002	01/29/08	15-Mar-13	12.500	9.0950	-0.0056	113.6709	0.0019
01/28/08	15-Jul-18	15.000	9.9240	-0.0026	132.5701	0.0015	01/28/08	15-Mar-13	12.500	9.1460	-0.0021	113.4543	0.0007
01/25/08	15-Jul-18	15.000	9.9500	-0.0077	132.3654	0.0044	01/25/08	15-Mar-13	12.500	9.1650	0.0077	113.3764	-0.0027
01/24/08	15-Jul-18	15.000	10.0270	-0.0036	131.7840	0.0021	01/24/08	15-Mar-13	12.500	9.0950	-0.0062	113.6886	0.0021
01/23/08	15-Jul-18	15.000	10.0630	0.0278	131.5100	-0.0161	01/23/08	15-Mar-13	12.500	9.1520	-0.0027	113.4556	0.0009
01/22/08	15-Jul-18	15.000	9.7910	-0.0048	133.6565	0.0028	01/22/08	15-Mar-13	12.500	9.1770	0.0097	113.3507	-0.0034
01/21/08	15-Jul-18	15.000	9.8380	-0.0006	133.2868	0.0003	01/21/08	15-Mar-13	12.500	9.0890	0.0003	113.7407	-0.0002
01/18/08	15-Jul-18	15.000	9.8440	-0.0002	133.2472	0.0000	01/18/08	15-Mar-13	12.500	9.0860	-0.0007	113.7595	0.0002
01/17/08	15-Jul-18	15.000	9.8460	0.0016	133.2490	-0.0010	01/17/08	15-Mar-13	12.500	9.0920	0.0001	113.7371	-0.0002
01/16/08	15-Jul-18	15.000	9.8300	-0.0013	133.3794	0.0007	01/16/08	15-Mar-13	12.500	9.0910	0.0036	113.7584	-0.0013
01/15/08	15-Jul-18	15.000	9.8430	0.0008	133.2862	-0.0004	01/15/08	15-Mar-13	12.500	9.0580	0.0006	113.9097	-0.0002
01/14/08	15-Jul-18	15.000	9.8370	-0.0029	133.3400	0.0017	01/14/08	15-Mar-13	12.500	9.0530	-0.0039	113.9360	0.0013
01/11/08	15-Jul-18	15.000	9.8660	-0.0008	133.1099	0.0004	01/11/08	15-Mar-13	12.500	9.0880	-0.0050	113.7882	0.0017
01/09/08	15-Jul-18	15.000	9.8740	-0.0190	133.0591	0.0114	01/09/08	15-Mar-13	12.500	9.1340	-0.0039	113.5932	0.0012
01/08/08	15-Jul-18	15.000	10.0650	0.0003	131.5656	-0.0002	01/08/08	15-Mar-13	12.500	9.1700	-0.0061	113.4524	0.0021
01/07/08	15-Jul-18	15.000	10.0620	-0.0043	131.5980	0.0026	01/07/08	15-Mar-13	12.500	9.2260	0.0002	113.2172	-0.0001
01/04/08	15-Jul-18	15.000	10.1050	0.0074	131.2620	-0.0045	01/04/08	15-Mar-13	12.500	9.2240	-0.0074	113.2291	0.0026
01/03/08	15-Jul-18	15.000	10.0310	0.0029	131.8537	-0.0017	01/03/08	15-Mar-13	12.500	9.2930	0.0048	112.9321	-0.0019
01/02/08	15-Jul-18	15.000	10.0020	0.0000	132.0839	0.0000	01/02/08	15-Mar-13	12.500	9.2490	0.0000	113.1419	0.0000
Yield Change =				0.285674	122.0830	-0.1747	Yield Change =				0.334936	107.0881	-0.1327
Yield Change =				0.285674			Yield Change =				0.334936		
Probabilitas Adverse Yield Move =				0.997143			Probabilitas Adverse Yield Move =				0.996651		
Standar Deviasi =				0.014799			Standar Deviasi =				0.012241		
Adverse Daily Yield Move =				0.040901			Adverse Daily Yield Move =				0.033190		
Market Value Position =				1,000,000			Market Value Position =				1,000,000		
Modified Duration,28/12/2007 =				5.80480			Modified Duration,28/12/2007 =				3.87300		
Modified Duration plus Convexity =				6.2846			Modified Duration plus Convexity =				0.1900	4.0630	
Daily Price Volatility =				-0.2374162	-0.2574579		Daily Price Volatility =				-0.1285464	-0.1348526	
Daily Earning at Risk (DEAR) =				(2,374.16)	(2,574.58)		Daily Earning at Risk (DEAR) =				(1,285.46)	(1,348.53)	
VAR untuk N hari (2 hari) =				(3,357.57)	(3,841.00)		VAR untuk N hari (2 hari) =				(1,817.92)	(1,907.10)	
VAR untuk N hari (7 hari) =				(6,281.44)	(8,811.89)		VAR untuk N hari (7 hari) =				(3,401.02)	(3,567.86)	
VAR untuk 1 bulan (30 hari) =				(13,003.82)	(14,101.55)		VAR untuk 1 bulan (30 hari) =				(7,040.78)	(7,386.18)	
VAR untuk 2 bulan (60 hari) =				(18,390.18)	(19,942.60)		VAR untuk 2 bulan (60 hari) =				(9,957.16)	(10,445.64)	
VAR untuk 3 bulan (90 hari) =				(22,523.28)	(24,424.60)		VAR untuk 3 bulan (90 hari) =				(12,194.98)	(12,793.24)	
VAR untuk 4 bulan (120 hari) =				(26,007.64)	(28,203.09)		VAR untuk 4 bulan (120 hari) =				(14,081.56)	(14,772.36)	
VAR untuk 5 bulan (150 hari) =				(29,077.42)	(31,532.02)		VAR untuk 5 bulan (150 hari) =				(15,743.66)	(16,516.00)	
VAR untuk 6 bulan (180 hari) =				(31,852.72)	(34,541.60)		VAR untuk 6 bulan (180 hari) =				(17,246.31)	(18,092.38)	
VAR untuk 12 bulan (360 hari) =				(45,046.55)	(48,849.19)		VAR untuk 12 bulan (360 hari) =				(24,389.97)	(25,586.48)	
Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0032						Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0033							

Periode 2007 FR0032 & FR0033

Govt Bond FR0032						Govt Bond FR0033						
Date	Maturity	Coupon	YTM		Price	Date	Maturity	Coupon	YTM		Price	
12/28/07	15-Jul-18	15.000	10.0030	-0.0026	132.0785	0.0014	12/28/07	15-Mar-13	12.500	9.2520	-0.0022	113.1352
12/27/07	15-Jul-18	15.000	10.0290	-0.0013	131.8946	0.0007	12/27/07	15-Mar-13	12.500	9.2720	0.0005	113.0511
12/26/07	15-Jul-18	15.000	10.0420	0.0008	131.7992	-0.0005	12/26/07	15-Mar-13	12.500	9.2670	-0.0029	113.0998
12/24/07	15-Jul-18	15.000	10.0340	0.0121	131.8672	-0.0071	12/24/07	15-Mar-13	12.500	9.2940	0.0025	112.9867

12/21/07	15-Jul-18	15.000	9.9140	-0.0096	132.8125	0.0056	/07							
12/19/07	15-Jul-18	15.000	10.0100	0.0234	132.0720	-0.0136	12/21/07	15-Mar-13	12.500	9.2710	-0.0035	113.0927	0.0012	
12/18/07	15-Jul-18	15.000	9.7810	0.0076	133.8942	-0.0045	12/19/07	15-Mar-13	12.500	9.3040	0.0008	112.9575	-0.0004	
12/17/07	15-Jul-18	15.000	9.7070	-0.0042	134.4978	0.0024	12/18/07	15-Mar-13	12.500	9.2970	0.0309	113.0056	-0.0109	
12/14/07	15-Jul-18	15.000	9.7480	-0.0031	134.1725	0.0018	12/17/07	15-Mar-13	12.500	9.0180	0.0059	114.2523	-0.0021	
12/13/07	15-Jul-18	15.000	9.7780	-0.0066	133.9381	0.0038	12/14/07	15-Mar-13	12.500	8.9650	0.0013	114.4978	-0.0005	
12/12/07	15-Jul-18	15.000	9.8430	0.0100	133.4251	-0.0058	12/13/07	15-Mar-13	12.500	8.9530	-0.0025	114.5571	0.0007	
12/11/07	15-Jul-18	15.000	9.7460	-0.0082	134.2060	0.0048	12/12/07	15-Mar-13	12.500	8.9750	0.0016	114.4764	-0.0006	
12/10/07	15-Jul-18	15.000	9.8270	0.0104	133.5653	-0.0061	12/11/07	15-Mar-13	12.500	8.9610	-0.0043	114.5470	0.0015	
12/07/07	15-Jul-18	15.000	9.7260	-0.0645	134.3800	0.0407	12/10/07	15-Mar-13	12.500	9.0000	-0.0012	114.3753	0.0004	
12/06/07	15-Jul-18	15.000	10.3970	0.0443	129.1275	-0.0259	12/07/07	15-Mar-13	12.500	9.0110	-0.0093	114.3344	0.0033	
12/05/07	15-Jul-18	15.000	9.9560	-0.0504	132.5582	0.0318	12/06/07	15-Mar-13	12.500	9.0960	-0.0143	113.9551	0.0050	
12/04/07	15-Jul-18	15.000	10.4840	-0.0038	128.4736	0.0023	12/05/07	15-Mar-13	12.500	9.2280	0.0141	113.3870	-0.0050	
12/03/07	15-Jul-18	15.000	10.5240	-0.0034	128.1801	0.0021	12/04/07	15-Mar-13	12.500	9.1000	-0.0174	113.9617	0.0063	
11/30/07	15-Jul-18	15.000	10.5600	-0.0051	127.9129	0.0031	12/03/07	15-Mar-13	12.500	9.2610	-0.0136	113.2513	0.0050	
11/29/07	15-Jul-18	15.000	10.6140	0.0050	127.5120	-0.0032	11/30/07	15-Mar-13	12.500	9.3890	-0.0471	112.6870	0.0183	
11/28/07	15-Jul-18	15.000	10.5610	0.0035	127.9178	-0.0022	11/29/07	15-Mar-13	12.500	9.8530	-0.0128	110.6640	0.0049	
11/27/07	15-Jul-18	15.000	10.5240	-0.0141	128.1969	0.0088	11/28/07	15-Mar-13	12.500	9.9810	-0.0006	110.1282	0.0002	
11/26/07	15-Jul-18	15.000	10.6740	-0.0023	127.0779	0.0014	11/27/07	15-Mar-13	12.500	9.9870	0.0020	110.1036	-0.0008	
11/23/07	15-Jul-18	15.000	10.6990	0.0276	126.8951	-0.0168	11/26/07	15-Mar-13	12.500	9.9670	-0.0052	110.1969	0.0020	
11/22/07	15-Jul-18	15.000	10.4120	0.0310	129.0875	-0.0184	11/23/07	15-Mar-13	12.500	10.0190	-0.0016	109.9745	0.0006	
11/21/07	15-Jul-18	15.000	10.0990	-0.0005	131.4903	0.0002	11/22/07	15-Mar-13	12.500	10.0350	0.0137	109.9100	-0.0054	
11/20/07	15-Jul-18	15.000	10.1040	0.0049	131.4595	-0.0029	11/21/07	15-Mar-13	12.500	9.8990	0.0146	110.5083	-0.0056	
11/19/07	15-Jul-18	15.000	10.0550	0.0072	131.8451	-0.0043	11/20/07	15-Mar-13	12.500	9.7570	0.0333	111.1329	-0.0123	
11/16/07	15-Jul-18	15.000	9.9830	0.0188	132.4175	-0.0111	11/19/07	15-Mar-13	12.500	9.4430	0.0046	112.5157	-0.0017	
11/15/07	15-Jul-18	15.000	9.7990	-0.0055	133.9024	0.0033	11/18/07	15-Mar-13	12.500	9.4000	0.0261	112.7135	-0.0094	
11/14/07	15-Jul-18	15.000	9.8530	0.0104	133.4667	-0.0061	11/15/07	15-Mar-13	12.500	9.1610	0.0035	113.7879	-0.0014	
11/13/07	15-Jul-18	15.000	9.7520	-0.0013	134.2862	0.0007	11/14/07	15-Mar-13	12.500	9.1290	-0.0027	113.9508	0.0009	
11/12/07	15-Jul-18	15.000	9.7650	0.0216	134.1857	-0.0124	11/13/07	15-Mar-13	12.500	9.1540	0.0037	113.8430	-0.0014	
11/09/07	15-Jul-18	15.000	9.5590	0.0120	135.8731	-0.0069	11/12/07	15-Mar-13	12.500	9.1200	0.0004	114.0005	-0.0002	
11/08/07	15-Jul-18	15.000	9.4460	-0.0023	136.8229	0.0013	11/09/07	15-Mar-13	12.500	9.1160	0.0089	114.0246	-0.0032	
11/07/07	15-Jul-18	15.000	9.4680	0.0180	136.6440	-0.0101	11/08/07	15-Mar-13	12.500	9.0360	0.0274	114.3917	-0.0097	
11/06/07	15-Jul-18	15.000	9.3010	0.0014	138.0396	-0.0069	11/07/07	15-Mar-13	12.500	8.7950	0.0019	115.5156	-0.0007	
11/05/07	15-Jul-18	15.000	8.2880	0.0014	138.1600	-0.0008	11/06/07	15-Mar-13	12.500	8.7780	0.0106	115.5973	-0.0038	
11/02/07	15-Jul-18	15.000	9.2750	-0.0050	138.2716	0.0028	11/05/07	15-Mar-13	12.500	8.6860	0.0045	116.0334	-0.0016	
11/01/07	15-Jul-18	15.000	9.3220	-0.0013	137.8902	0.0007	11/02/07	15-Mar-13	12.500	8.6470	0.0041	116.2193	-0.0014	
10/31/07	15-Jul-18	15.000	9.3340	-0.0005	137.7955	0.0002	11/01/07	15-Mar-13	12.500	8.6120	-0.0062	116.3876	0.0020	
10/30/07	15-Jul-18	15.000	9.3390	0.0013	137.7612	-0.0008	10/31/07	15-Mar-13	12.500	8.6660	-0.0082	116.1589	0.0028	
10/29/07	15-Jul-18	15.000	9.3270	0.0020	137.8648	-0.0012	10/30/07	15-Mar-13	12.500	8.7380	0.0016	115.8329	-0.0006	
10/26/07	15-Jul-18	15.000	9.3080	0.0006	138.0323	-0.0005	10/29/07	15-Mar-13	12.500	8.7240	-0.0065	115.9017	0.0022	
10/25/07	15-Jul-18	15.000	9.3020	0.0042	138.0974	-0.0025	10/28/07	15-Mar-13	12.500	8.7810	-0.0063	115.6462	0.0022	
10/24/07	15-Jul-18	15.000	9.2630	0.0000	138.4404	0.0000	10/25/07	15-Mar-13	12.500	8.8370	0.0001	115.3948	-0.0002	
10/23/07	15-Jul-18	15.000	9.2630	-0.0010	138.4388	0.0005	10/24/07	15-Mar-13	12.500	8.8360	0.0058	115.4196	-0.0021	
10/22/07	15-Jul-18	15.000	9.2720	0.0008	138.3740	-0.0004	10/23/07	15-Mar-13	12.500	8.7850	0.0019	115.6620	-0.0007	
10/19/07	15-Jul-18	15.000	9.2660	-0.0037	138.4308	0.0020	10/22/07	15-Mar-13	12.500	8.7680	0.0063	115.7477	-0.0022	
10/18/07	15-Jul-18	15.000	9.3000	-0.0001	138.1540	0.0000	10/19/07	15-Mar-13	12.500	8.7130	-0.0026	116.0075	0.0009	
10/17/07	15-Jul-18	15.000	9.3010	0.0010	138.1584	-0.0005	10/18/07	15-Mar-13	12.500	8.7360	-0.0108	115.9080	0.0036	
10/12/07	15-Jul-18	15.000	9.2920	0.0018	138.2271	-0.0011	10/17/07	15-Mar-13	12.500	8.8310	-0.0001	115.4879	0.0000	
10/11/07	15-Jul-18	15.000	9.2750	0.0034	138.3843	-0.0021	10/12/07	15-Mar-13	12.500	8.8320	0.0007	115.4886	-0.0002	
							10/11/07	15-Mar-13	12.500	8.8260	-0.0036	115.5160	0.0012	

10/10/07	15-Jul-18	15.000	9.2440	-0.0008	138.6782	0.0004	10/10/07	15-Mar-13	12.500	8.8580	0.0003	115.3741	-0.0005
10/09/07	15-Jul-18	15.000	9.2510	-0.0004	138.6280	0.0002	10/09/07	15-Mar-13	12.500	8.8550	-0.0015	115.4267	0.0004
10/08/07	15-Jul-18	15.000	9.2550	-0.0006	138.6002	0.0004	10/08/07	15-Mar-13	12.500	8.8680	-0.0054	115.3756	0.0019
10/05/07	15-Jul-18	15.000	9.2610	-0.0072	138.5483	0.0040	10/05/07	15-Mar-13	12.500	8.9160	-0.0026	115.1610	0.0009
10/04/07	15-Jul-18	15.000	9.3280	0.0019	138.0005	-0.0012	10/04/07	15-Mar-13	12.500	8.9390	-0.0001	115.0595	-0.0001
10/03/07	15-Jul-18	15.000	9.3100	-0.0029	138.1623	0.0016	10/03/07	15-Mar-13	12.500	8.9400	0.0018	115.0740	-0.0007
10/02/07	15-Jul-18	15.000	9.3370	-0.0001	137.9406	0.0001	10/02/07	15-Mar-13	12.500	8.9240	-0.0050	115.1530	0.0017
10/01/07	15-Jul-18	15.000	9.3380	0.0098	137.9324	-0.0056	10/01/07	15-Mar-13	12.500	8.9690	-0.0013	114.9519	0.0004
09/28/07	15-Jul-18	15.000	9.2470	-0.0077	138.7104	0.0043	09/28/07	15-Mar-13	12.500	8.9810	0.0023	114.9037	-0.0009
09/27/07	15-Jul-18	15.000	9.3190	0.0037	138.1140	-0.0021	09/27/07	15-Mar-13	12.500	8.9600	-0.0039	115.0067	0.0012
09/26/07	15-Jul-18	15.000	9.2850	-0.0036	138.4088	0.0020	09/26/07	15-Mar-13	12.500	8.9950	0.0002	114.8663	-0.0001
09/25/07	15-Jul-18	15.000	9.3190	-0.0166	138.1281	0.0096	09/25/07	15-Mar-13	12.500	8.9930	-0.0046	114.8789	0.0016
09/24/07	15-Jul-18	15.000	9.4760	-0.0138	138.8173	0.0081	09/24/07	15-Mar-13	12.500	9.0350	-0.0001	114.6912	0.0000
09/21/07	15-Jul-18	15.000	9.6090	-0.0056	135.7132	0.0032	09/21/07	15-Mar-13	12.500	9.0360	0.0012	114.6934	-0.0005
09/20/07	15-Jul-18	15.000	9.6630	0.0003	135.2834	-0.0002	09/20/07	15-Mar-13	12.500	9.0250	-0.0245	114.7507	0.0090
09/19/07	15-Jul-18	15.000	9.6600	-0.0016	135.3168	0.0009	09/19/07	15-Mar-13	12.500	9.2520	-0.0060	113.7218	0.0022
09/18/07	15-Jul-18	15.000	9.6750	-0.0008	135.1993	0.0005	09/18/07	15-Mar-13	12.500	9.3080	0.0020	113.4723	-0.0008
09/17/07	15-Jul-18	15.000	9.6830	-0.0022	135.1384	0.0012	09/17/07	15-Mar-13	12.500	9.2890	-0.0026	113.5657	0.0009
09/14/07	15-Jul-18	15.000	9.7040	0.0006	134.9707	-0.0005	09/14/07	15-Mar-13	12.500	9.3130	-0.0012	113.4617	0.0004
09/13/07	15-Jul-18	15.000	9.6980	0.0004	135.0357	-0.0003	09/13/07	15-Mar-13	12.500	9.3240	-0.0016	113.4145	0.0004
09/12/07	15-Jul-18	15.000	9.6940	-0.0014	135.0741	0.0008	09/12/07	15-Mar-13	12.500	9.3390	-0.0010	113.3648	0.0003
09/11/07	15-Jul-18	15.000	9.7080	-0.0002	134.9686	0.0001	09/11/07	15-Mar-13	12.500	9.3480	0.0004	113.3274	-0.0002
09/10/07	15-Jul-18	15.000	9.7100	0.0039	134.9505	-0.0024	09/10/07	15-Mar-13	12.500	9.3440	0.0004	113.3496	-0.0002
09/07/07	15-Jul-18	15.000	9.6720	0.0001	135.2754	-0.0001	09/07/07	15-Mar-13	12.500	9.3400	-0.0013	113.3725	0.0005
09/06/07	15-Jul-18	15.000	9.6710	0.0005	135.2921	-0.0004	09/06/07	15-Mar-13	12.500	9.3520	0.0007	113.3193	-0.0004
09/05/07	15-Jul-18	15.000	9.6660	-0.0044	135.3398	0.0025	09/05/07	15-Mar-13	12.500	9.3450	0.0023	113.3670	-0.0009
09/04/07	15-Jul-18	15.000	9.7090	-0.0060	134.9982	0.0036	09/04/07	15-Mar-13	12.500	9.3240	-0.0041	113.4667	0.0015
09/03/07	15-Jul-18	15.000	9.7680	0.0031	134.5182	-0.0019	09/03/07	15-Mar-13	12.500	9.3620	0.0014	113.2981	-0.0006
08/31/07	15-Jul-18	15.000	9.7380	-0.0078	134.7709	0.0046	08/31/07	15-Mar-13	12.500	9.3490	0.0014	113.3623	-0.0006
08/30/07	15-Jul-18	15.000	9.8150	0.0106	134.1578	-0.0063	08/30/07	15-Mar-13	12.500	9.3360	-0.0014	113.4262	0.0004
08/29/07	15-Jul-18	15.000	9.7120	-0.0143	135.0031	0.0086	08/29/07	15-Mar-13	12.500	9.3490	0.0067	113.3771	-0.0026
08/28/07	15-Jul-18	15.000	9.8530	-0.0237	133.8574	0.0145	08/28/07	15-Mar-13	12.500	9.2870	-0.0042	113.6671	0.0015
08/27/07	15-Jul-18	15.000	10.0920	-0.0007	131.9397	0.0004	08/27/07	15-Mar-13	12.500	9.3260	-0.0414	113.4916	0.0164
08/24/07	15-Jul-18	15.000	10.0990	-0.0175	131.8857	0.0108	08/24/07	15-Mar-13	12.500	9.7290	-0.0008	111.6556	0.0003
08/23/07	15-Jul-18	15.000	10.2790	-0.0098	130.4800	0.0061	08/23/07	15-Mar-13	12.500	9.7370	-0.0410	111.6241	0.0189
08/22/07	15-Jul-18	15.000	10.3810	0.0173	129.6889	-0.0106	08/22/07	15-Mar-13	12.500	10.1530	-0.0021	109.7734	0.0008
08/21/07	15-Jul-18	15.000	10.2040	0.0469	131.0767	-0.0274	08/21/07	15-Mar-13	12.500	10.1740	0.1193	109.6819	-0.0431
08/20/07	15-Jul-18	15.000	9.7470	0.0276	134.7625	-0.0159	08/20/07	15-Mar-13	12.500	9.0900	-0.0319	114.6260	0.0123
08/18/07	15-Jul-18	15.000	9.4850	0.0017	136.9440	-0.0011	08/18/07	15-Mar-13	12.500	9.3900	0.0275	113.2324	-0.0102
08/15/07	15-Jul-18	15.000	9.4690	0.0010	137.1011	-0.0006	08/15/07	15-Mar-13	12.500	9.1390	0.0064	114.4034	-0.0026
08/14/07	15-Jul-18	15.000	9.4800	0.0034	137.1844	-0.0021	08/14/07	15-Mar-13	12.500	9.0810	0.0048	114.6985	-0.0018
08/13/07	15-Jul-18	15.000	9.4280	0.0015	137.4663	-0.0009	08/13/07	15-Mar-13	12.500	9.0380	0.0008	114.9027	-0.0003
08/10/07	15-Jul-18	15.000	9.4140	-0.0011	137.5851	0.0005	08/10/07	15-Mar-13	12.500	9.0310	0.0065	114.9408	-0.0024
08/09/07	15-Jul-18	15.000	9.4240	-0.0083	137.5211	0.0048	08/09/07	15-Mar-13	12.500	8.9730	-0.0024	115.2203	0.0007
08/08/07	15-Jul-18	15.000	9.5030	0.0370	136.8604	-0.0208	08/08/07	15-Mar-13	12.500	8.9950	-0.0027	115.1347	0.0010
08/07/07	15-Jul-18	15.000	9.1640	-0.0109	139.7612	0.0062	08/07/07	15-Mar-13	12.500	9.0190	0.0036	115.0224	-0.0014
08/06/07	15-Jul-18	15.000	9.2650	0.0043	138.8940	-0.0025	08/06/07	15-Mar-13	12.500	8.9870	0.0071	115.1816	-0.0026
08/03/07	15-Jul-18	15.000	9.2250	-0.0026	139.2488	0.0014	08/03/07	15-Mar-13	12.500	8.9240	0.0034	115.4869	-0.0013
08/02/07	15-Jul-18	15.000	9.2490	0.0033	139.0598	-0.0019	08/02/07	15-Mar-13	12.500	8.8940	0.0025	115.6329	-0.0011
08/01/07	15-Jul-18	15.000	9.2190	-0.0021	139.3216	0.0011	08/01/07	15-Mar-13	12.500	8.8720	0.0129	115.7567	-0.0047

07/31/07	15-Jul-18	15.000	9.2380	0.0058	139.1667	-0.0033	07/31/07	15-Mar-13	12.500	8.7590	-0.0083	116.3036	0.0030
07/30/07	15-Jul-18	15.000	9.1850	0.0070	139.6307	-0.0040	07/30/07	15-Mar-13	12.500	8.8320	0.0036	115.9567	-0.0014
07/27/07	15-Jul-18	15.000	9.1210	-0.0005	140.1914	0.0002	07/27/07	15-Mar-13	12.500	8.8000	0.0103	116.1185	-0.0038
07/26/07	15-Jul-18	15.000	9.1260	-0.0007	140.1699	0.0003	07/26/07	15-Mar-13	12.500	8.7100	-0.0005	116.5567	0.0000
07/25/07	15-Jul-18	15.000	9.1320	-0.0011	140.1238	0.0006	07/25/07	15-Mar-13	12.500	8.7140	0.0002	116.5559	-0.0001
07/24/07	15-Jul-18	15.000	9.1420	0.0008	140.0426	-0.0005	07/24/07	15-Mar-13	12.500	8.7120	-0.0060	116.5698	0.0021
07/23/07	15-Jul-18	15.000	9.1350	-0.0019	140.1127	0.0010	07/23/07	15-Mar-13	12.500	8.7650	0.0022	116.3199	-0.0008
07/20/07	15-Jul-18	15.000	9.1520	-0.0002	139.9662	0.0000	07/20/07	15-Mar-13	12.500	8.7460	-0.0049	116.4170	0.0017
07/19/07	15-Jul-18	15.000	9.1540	0.0035	139.9687	-0.0021	07/19/07	15-Mar-13	12.500	8.7890	-0.0002	116.2171	-0.0001
07/18/07	15-Jul-18	15.000	9.1220	-0.0005	140.2573	0.0003	07/18/07	15-Mar-13	12.500	8.7910	0.0035	116.2242	-0.0013
07/17/07	15-Jul-18	15.000	9.1270	-0.0022	140.2162	0.0012	07/17/07	15-Mar-13	12.500	8.7600	-0.0009	116.3781	0.0003
07/16/07	15-Jul-18	15.000	9.1470	-0.0002	140.0542	0.0001	07/16/07	15-Mar-13	12.500	8.7680	-0.0003	116.3471	0.0001
07/13/07	15-Jul-18	15.000	9.1490	-0.0013	140.0407	0.0006	07/13/07	15-Mar-13	12.500	8.7710	-0.0014	116.3400	0.0005
07/12/07	15-Jul-18	15.000	9.1610	0.0004	139.9563	-0.0003	07/12/07	15-Mar-13	12.500	8.7830	-0.0007	116.2871	0.0001
07/11/07	15-Jul-18	15.000	9.1570	0.0033	139.9956	-0.0019	07/11/07	15-Mar-13	12.500	8.7890	0.0011	116.2745	-0.0005
07/10/07	15-Jul-18	15.000	9.1270	0.0010	140.2618	-0.0006	07/10/07	15-Mar-13	12.500	8.7790	0.0013	116.3278	-0.0005
07/09/07	15-Jul-18	15.000	9.1180	-0.0008	140.3463	0.0005	07/09/07	15-Mar-13	12.500	8.7680	0.0000	116.3884	0.0000
07/06/07	15-Jul-18	15.000	9.1250	0.0051	140.2831	-0.0030	07/06/07	15-Mar-13	12.500	8.7680	-0.0039	116.3942	0.0014
07/05/07	15-Jul-18	15.000	9.0790	-0.0030	140.7009	0.0016	07/05/07	15-Mar-13	12.500	8.8020	0.0095	116.2345	-0.0036
07/04/07	15-Jul-18	15.000	9.1060	0.0032	140.4710	-0.0018	07/04/07	15-Mar-13	12.500	8.7190	0.0023	116.6560	-0.0009
07/03/07	15-Jul-18	15.000	9.0770	-0.0008	140.7311	0.0004	07/03/07	15-Mar-13	12.500	8.6990	-0.0014	116.7596	0.0004
07/02/07	15-Jul-18	15.000	9.0840	0.0019	140.6808	-0.0011	07/02/07	15-Mar-13	12.500	8.7110	0.0008	116.7091	-0.0003
06/29/07	15-Jul-18	15.000	9.0670	-0.0031	140.8326	0.0016	06/29/07	15-Mar-13	12.500	8.7040	-0.0009	116.7464	0.0003
06/28/07	15-Jul-18	15.000	9.0950	0.0103	140.6013	-0.0058	06/28/07	15-Mar-13	12.500	8.7120	-0.0073	116.7167	0.0025
06/27/07	15-Jul-18	15.000	9.0020	-0.0053	141.4245	0.0029	06/27/07	15-Mar-13	12.500	8.7760	0.0120	116.4200	-0.0044
06/26/07	15-Jul-18	15.000	9.0500	0.0022	141.0113	-0.0012	06/26/07	15-Mar-13	12.500	8.6720	0.0081	116.9348	-0.0030
06/25/07	15-Jul-18	15.000	9.0300	0.0068	141.1871	-0.0039	06/25/07	15-Mar-13	12.500	8.6020	-0.0007	117.2847	0.0002
06/22/07	15-Jul-18	15.000	8.9690	0.0091	141.7385	-0.0052	06/22/07	15-Mar-13	12.500	8.6080	0.0087	117.2619	-0.0032
06/21/07	15-Jul-18	15.000	8.8880	-0.0030	142.4772	0.0017	06/21/07	15-Mar-13	12.500	8.5340	0.0079	117.6361	-0.0030
06/20/07	15-Jul-18	15.000	8.9150	-0.0047	142.2339	0.0026	06/20/07	15-Mar-13	12.500	8.4670	0.0033	117.9877	-0.0012
06/19/07	15-Jul-18	15.000	8.9570	-0.0126	141.8704	0.0072	06/19/07	15-Mar-13	12.500	8.4390	-0.0152	118.1329	0.0054
06/18/07	15-Jul-18	15.000	9.0710	0.0009	140.8611	-0.0006	06/18/07	15-Mar-13	12.500	8.5890	-0.0127	117.4935	0.0046
06/15/07	15-Jul-18	15.000	9.0630	-0.0017	140.9449	0.0009	06/15/07	15-Mar-13	12.500	8.6790	-0.0030	116.9568	0.0010
06/14/07	15-Jul-18	15.000	9.0780	0.0028	140.8230	-0.0018	06/14/07	15-Mar-13	12.500	8.7050	-0.0032	116.8346	0.0010
06/13/07	15-Jul-18	15.000	9.0530	-0.0101	141.0483	0.0057	06/13/07	15-Mar-13	12.500	8.7330	0.0009	116.7172	-0.0004
06/12/07	15-Jul-18	15.000	9.1450	0.0107	140.2459	-0.0061	06/12/07	15-Mar-13	12.500	8.7250	-0.0081	116.7609	0.0029
06/11/07	15-Jul-18	15.000	9.0480	0.0154	141.1018	-0.0087	06/11/07	15-Mar-13	12.500	8.7960	-0.0185	116.4201	0.0070
06/08/07	15-Jul-18	15.000	8.9110	-0.0001	142.3330	-0.0001	06/08/07	15-Mar-13	12.500	8.9620	0.0547	115.6125	-0.0195
06/07/07	15-Jul-18	15.000	8.9120	0.0007	142.3413	-0.0004	06/07/07	15-Mar-13	12.500	8.4970	0.0075	117.9071	-0.0029
06/06/07	15-Jul-18	15.000	8.9060	-0.0166	142.3997	0.0094	06/06/07	15-Mar-13	12.500	8.4340	-0.0019	118.2459	0.0006
06/05/07	15-Jul-18	15.000	9.0560	0.0159	141.0710	-0.0089	06/05/07	15-Mar-13	12.500	8.4500	-0.0005	118.1710	0.0001
06/04/07	15-Jul-18	15.000	8.9140	-0.0133	142.3357	0.0076	06/04/07	15-Mar-13	12.500	8.4540	-0.0102	118.1571	0.0036
06/01/07	15-Jul-18	15.000	9.0340	0.0081	141.2660	-0.0046	06/01/07	15-Mar-13	12.500	8.5410	0.0054	117.7298	-0.0020
05/31/07	15-Jul-18	15.000	8.9610	-0.0016	141.9246	0.0007	05/31/07	15-Mar-13	12.500	8.4950	0.0038	117.9599	-0.0014
05/30/07	15-Jul-18	15.000	8.9750	0.0001	141.8200	-0.0001	05/30/07	15-Mar-13	12.500	8.4630	-0.0004	118.1247	-0.0001
05/29/07	15-Jul-18	15.000	8.9740	-0.0017	141.8358	0.0009	05/29/07	15-Mar-13	12.500	8.4660	-0.0116	118.1398	0.0042
05/28/07	15-Jul-18	15.000	8.9890	-0.0022	141.7106	0.0012	05/28/07	15-Mar-13	12.500	8.5650	-0.0028	117.6476	0.0009
05/25/07	15-Jul-18	15.000	9.0090	0.0004	141.5344	-0.0004	05/25/07	15-Mar-13	12.500	8.5890	0.0074	117.5376	-0.0027
05/24/07	15-Jul-18	15.000	9.0050	-0.0019	141.5886	0.0011	05/24/07	15-Mar-13	12.500	8.5260	0.0051	117.8576	-0.0020
05/23/07	15-Jul-18	15.000	9.0220	-0.0023	141.4379	0.0012	05/23/07	15-Mar-13	12.500	8.4830	-0.0042	118.0909	0.0015

05/22/07	15-Jul-18	15.000	9.0430	-0.0035	141.2619	0.0020	05/22/07	15-Mar-13	12.500	8.5190	0.0001	117.9166	-0.0001
05/21/07	15-Jul-18	15.000	9.0750	-0.0191	140.9850	0.0112	05/21/07	15-Mar-13	12.500	8.5180	-0.0087	117.9329	0.0031
05/18/07	15-Jul-18	15.000	9.2520	-0.0042	139.4301	0.0025	05/18/07	15-Mar-13	12.500	8.5930	-0.0220	117.5639	0.0083
05/17/07	15-Jul-18	15.000	9.2910	-0.0017	139.0892	0.0010	05/17/07	15-Mar-13	12.500	8.7860	-0.0006	116.5998	0.0002
05/16/07	15-Jul-18	15.000	9.3070	-0.0020	138.9569	0.0010	05/16/07	15-Mar-13	12.500	8.7910	-0.0034	116.5775	0.0012
05/15/07	15-Jul-18	15.000	9.3260	0.0048	138.8181	-0.0028	05/15/07	15-Mar-13	12.500	8.8210	-0.0026	116.4366	0.0007
05/14/07	15-Jul-18	15.000	9.2810	0.0005	139.2117	-0.0004	05/14/07	15-Mar-13	12.500	8.8440	0.0012	116.3540	-0.0005
05/11/07	15-Jul-18	15.000	9.2760	-0.0017	139.2638	0.0009	05/11/07	15-Mar-13	12.500	8.8330	0.0032	116.4141	-0.0012
05/10/07	15-Jul-18	15.000	9.2920	0.0014	139.1331	-0.0009	05/10/07	15-Mar-13	12.500	8.8050	-0.0015	116.5555	0.0004
05/09/07	15-Jul-18	15.000	9.2790	0.0027	139.2580	-0.0016	05/09/07	15-Mar-13	12.500	8.8180	-0.0051	116.5113	0.0019
05/08/07	15-Jul-18	15.000	9.2540	-0.0689	139.4782	0.0434	05/08/07	15-Mar-13	12.500	8.8630	0.0103	116.2947	-0.0039
05/07/07	15-Jul-18	15.000	9.9390	0.0318	133.6733	-0.0188	05/07/07	15-Mar-13	12.500	8.7730	-0.0129	116.7455	0.0049
05/04/07	15-Jul-18	15.000	9.6330	-0.0019	136.2332	0.0070	05/04/07	15-Mar-13	12.500	8.8880	-0.0133	116.1819	0.0050
05/03/07	15-Jul-18	15.000	9.6510	-0.0010	136.0957	0.0006	05/03/07	15-Mar-13	12.500	9.0080	0.0013	115.5987	-0.0007
05/02/07	15-Jul-18	15.000	9.6610	-0.0028	136.0183	0.0017	05/02/07	15-Mar-13	12.500	8.9960	-0.0072	115.6751	0.0027
05/01/07	15-Jul-18	15.000	9.6880	-0.0006	135.7910	0.0003	05/01/07	15-Mar-13	12.500	9.0610	0.0022	115.3613	-0.0009
04/30/07	15-Jul-18	15.000	9.6940	0.0008	135.7484	-0.0005	04/30/07	15-Mar-13	12.500	9.0410	-0.0026	115.4664	0.0010
04/27/07	15-Jul-18	15.000	9.6860	-0.0051	135.8191	0.0030	04/27/07	15-Mar-13	12.500	9.0650	-0.0045	115.3504	0.0017
04/26/07	15-Jul-18	15.000	9.7380	-0.0018	135.4150	0.0011	04/26/07	15-Mar-13	12.500	9.1060	-0.0036	115.1580	0.0013
04/25/07	15-Jul-18	15.000	9.7540	-0.0059	135.2626	0.0038	04/25/07	15-Mar-13	12.500	9.1390	-0.0012	115.0102	0.0004
04/24/07	15-Jul-18	15.000	9.8120	-0.0028	134.7829	0.0017	04/24/07	15-Mar-13	12.500	9.1500	-0.0024	114.9651	0.0009
04/23/07	15-Jul-18	15.000	9.8400	-0.0006	134.5606	0.0004	04/23/07	15-Mar-13	12.500	9.1720	-0.0017	114.8644	0.0006
04/20/07	15-Jul-18	15.000	9.8460	-0.0084	134.5116	0.0050	04/20/07	15-Mar-13	12.500	9.1880	-0.0009	114.7909	0.0003
04/19/07	15-Jul-18	15.000	9.9290	-0.0057	133.8376	0.0035	04/19/07	15-Mar-13	12.500	9.1960	-0.0030	114.7553	0.0010
04/18/07	15-Jul-18	15.000	9.9860	0.0018	133.3770	-0.0011	04/18/07	15-Mar-13	12.500	9.2240	0.0007	114.6368	-0.0003
04/17/07	15-Jul-18	15.000	9.9680	-0.0003	133.5228	0.0001	04/17/07	15-Mar-13	12.500	9.2180	0.0001	114.6683	-0.0001
04/16/07	15-Jul-18	15.000	9.9710	0.0000	133.5035	0.0000	04/16/07	15-Mar-13	12.500	9.2170	-0.0013	114.6798	0.0004
04/13/07	15-Jul-18	15.000	9.9710	0.0039	133.5084	-0.0025	04/13/07	15-Mar-13	12.500	9.2290	0.0001	114.6283	-0.0001
04/12/07	15-Jul-18	15.000	9.9320	-0.0203	133.8471	0.0127	04/12/07	15-Mar-13	12.500	9.2280	0.0005	114.6379	-0.0004
04/11/07	15-Jul-18	15.000	10.1380	0.0217	132.1650	-0.0132	04/11/07	15-Mar-13	12.500	9.2230	-0.0013	114.6800	0.0005
04/10/07	15-Jul-18	15.000	9.9230	-0.0219	133.9321	0.0138	04/10/07	15-Mar-13	12.500	9.2350	-0.0012	114.6278	0.0004
04/09/07	15-Jul-18	15.000	10.1450	0.0134	132.1120	-0.0083	04/09/07	15-Mar-13	12.500	9.2460	-0.0072	114.5782	0.0028
04/05/07	15-Jul-18	15.000	10.0110	0.0016	133.2145	-0.0011	04/05/07	15-Mar-13	12.500	9.3130	0.0028	114.2553	-0.0012
04/04/07	15-Jul-18	15.000	9.9950	-0.0016	133.3610	0.0010	04/04/07	15-Mar-13	12.500	9.2870	-0.0042	114.3889	0.0015
04/03/07	15-Jul-18	15.000	10.0110	0.0064	133.2338	-0.0040	04/03/07	15-Mar-13	12.500	9.3260	-0.0021	114.2195	0.0008
04/02/07	15-Jul-18	15.000	9.9470	-0.0078	133.7661	0.0048	04/02/07	15-Mar-13	12.500	9.3460	-0.0010	114.1256	0.0003
03/30/07	15-Jul-18	15.000	10.0250	-0.0010	133.1284	0.0005	03/30/07	15-Mar-13	12.500	9.3550	0.0005	114.0887	-0.0003
03/29/07	15-Jul-18	15.000	10.0350	0.0001	133.0612	-0.0001	03/29/07	15-Mar-13	12.500	9.3500	0.0000	114.1186	-0.0002
03/28/07	15-Jul-18	15.000	10.0340	0.0008	133.0731	-0.0006	03/28/07	15-Mar-13	12.500	9.3500	-0.0009	114.1362	0.0003
03/27/07	15-Jul-18	15.000	10.0260	-0.0014	133.1487	0.0009	03/27/07	15-Mar-13	12.500	9.3580	-0.0011	114.0999	0.0004
03/26/07	15-Jul-18	15.000	10.0400	0.0008	133.0337	-0.0005	03/26/07	15-Mar-13	12.500	9.3680	-0.0014	114.0582	0.0005
03/23/07	15-Jul-18	15.000	10.0320	0.0013	133.1022	-0.0009	03/23/07	15-Mar-13	12.500	9.3810	-0.0040	113.9999	0.0016
03/22/07	15-Jul-18	15.000	10.0190	-0.0020	133.2276	0.0012	03/22/07	15-Mar-13	12.500	9.4190	0.0046	113.8184	-0.0020
03/21/07	15-Jul-18	15.000	10.0390	-0.0012	133.0683	0.0007	03/21/07	15-Mar-13	12.500	9.3760	-0.0053	114.0472	0.0021
03/20/07	15-Jul-18	15.000	10.0510	-0.0018	132.9697	0.0011	03/20/07	15-Mar-13	12.500	9.4260	-0.0042	113.8058	0.0016
03/19/07	15-Jul-18	15.000	10.0690	-0.0013	132.8243	0.0008	03/19/07	15-Mar-13	12.500	9.4660	-0.0018	113.6200	0.0008
03/16/07	15-Jul-18	15.000	10.0820	-0.0022	132.7224	0.0012	03/16/07	15-Mar-13	12.500	9.4830	-0.0021	113.5346	0.0008
03/15/07	15-Jul-18	15.000	10.1040	0.0020	132.5589	-0.0013	03/15/07	15-Mar-13	12.500	9.5030	-0.0028	113.4412	0.0009
03/14/07	15-Jul-18	15.000	10.0840	-0.0018	132.7297	0.0011	03/14/07	15-Mar-13	12.500	9.5300	0.0013	113.3341	-0.0005
03/13/07	15-Jul-18	15.000	10.1020	-0.0149	132.5904	0.0095	03/13/07	15-Mar-13	12.500	9.5180	-0.0030	113.3964	0.0012

03/12/07	15-Jul-18	15.000	10.2550	-0.0013	131.3440	0.0007	03/12/07	15-Mar-13	12.500	9.5470	-0.0059	113.2597	0.0024
03/09/07	15-Jul-18	15.000	10.2680	0.0081	131.2500	-0.0052	03/09/07	15-Mar-13	12.500	9.6040	-0.0033	112.9834	0.0013
03/08/07	15-Jul-18	15.000	10.1850	-0.0043	131.9336	0.0027	03/08/07	15-Mar-13	12.500	9.6360	-0.0050	112.8342	0.0020
03/07/07	15-Jul-18	15.000	10.2290	0.0060	131.5816	-0.0037	03/07/07	15-Mar-13	12.500	9.6840	-0.0020	112.6118	0.0008
03/06/07	15-Jul-18	15.000	10.1680	-0.0023	132.0768	0.0014	03/06/07	15-Mar-13	12.500	9.7030	-0.0008	112.5224	0.0003
03/05/07	15-Jul-18	15.000	10.1910	-0.0066	131.8955	0.0041	03/05/07	15-Mar-13	12.500	9.7110	0.0018	112.4881	-0.0007
03/02/07	15-Jul-18	15.000	10.2590	-0.0059	131.3531	0.0037	03/02/07	15-Mar-13	12.500	9.6940	-0.0026	112.5725	0.0010
03/01/07	15-Jul-18	15.000	10.3200	0.0047	130.8726	-0.0030	03/01/07	15-Mar-13	12.500	9.7190	-0.0024	112.4553	0.0009
02/28/07	15-Jul-18	15.000	10.2720	0.0008	131.2670	-0.0005	02/28/07	15-Mar-13	12.500	9.7420	0.0069	112.3555	-0.0029
02/27/07	15-Jul-18	15.000	10.2640	0.0084	131.3312	-0.0053	02/27/07	15-Mar-13	12.500	9.6750	-0.0026	112.6828	0.0010
02/26/07	15-Jul-18	15.000	10.1790	0.0031	132.0321	-0.0018	02/26/07	15-Mar-13	12.500	9.7000	-0.0028	112.5684	0.0011
02/23/07	15-Jul-18	15.000	10.1480	0.0021	132.2880	-0.0014	02/23/07	15-Mar-13	12.500	9.7270	-0.0031	112.4400	0.0012
02/22/07	15-Jul-18	15.000	10.1270	-0.0008	132.4750	0.0005	02/22/07	15-Mar-13	12.500	9.7570	-0.0002	112.3002	0.0000
02/21/07	15-Jul-18	15.000	10.1350	-0.0001	132.4115	0.0000	02/21/07	15-Mar-13	12.500	9.7590	0.0000	112.2977	0.0000
02/20/07	15-Jul-18	15.000	10.1360	-0.0029	132.4117	0.0018	02/20/07	15-Mar-13	12.500	9.7590	0.0000	112.3020	0.0000
02/19/07	15-Jul-18	15.000	10.1650	0.0022	132.1743	-0.0014	02/19/07	15-Mar-13	12.500	9.7590	0.0035	112.3066	-0.0015
02/16/07	15-Jul-18	15.000	10.1430	0.0018	132.3634	-0.0012	02/16/07	15-Mar-13	12.500	9.7250	0.0025	112.4764	-0.0010
02/15/07	15-Jul-18	15.000	10.1250	-0.0026	132.5269	0.0016	02/15/07	15-Mar-13	12.500	9.7010	-0.0039	112.5944	0.0016
02/14/07	15-Jul-18	15.000	10.1510	-0.0043	132.3121	0.0027	02/14/07	15-Mar-13	12.500	9.7390	0.0064	112.4200	-0.0027
02/13/07	15-Jul-18	15.000	10.1950	0.0004	131.9606	-0.0003	02/13/07	15-Mar-13	12.500	9.6770	-0.0012	112.7242	0.0005
02/12/07	15-Jul-18	15.000	10.1910	0.0043	131.9983	-0.0027	02/12/07	15-Mar-13	12.500	9.6890	-0.0039	112.6699	0.0016
02/09/07	15-Jul-18	15.000	10.1470	0.0015	132.3603	-0.0011	02/09/07	15-Mar-13	12.500	9.7270	-0.0026	112.4878	0.0010
02/08/07	15-Jul-18	15.000	10.1320	0.0038	132.5018	-0.0024	02/08/07	15-Mar-13	12.500	9.7520	0.0040	112.3739	-0.0018
02/07/07	15-Jul-18	15.000	10.0840	0.0038	132.8174	-0.0024	02/07/07	15-Mar-13	12.500	9.7130	0.0090	112.5728	-0.0038
02/06/07	15-Jul-18	15.000	10.0560	-0.0003	133.1322	0.0001	02/06/07	15-Mar-13	12.500	9.6260	0.0039	113.0026	-0.0016
02/05/07	15-Jul-18	15.000	10.0590	-0.0011	133.1173	0.0007	02/05/07	15-Mar-13	12.500	9.5890	0.0028	113.1876	-0.0012
02/02/07	15-Jul-18	15.000	10.0700	-0.0018	133.0294	0.0010	02/02/07	15-Mar-13	12.500	9.5620	0.0002	113.3274	-0.0001
02/01/07	15-Jul-18	15.000	10.0880	-0.0019	132.8951	0.0011	02/01/07	15-Mar-13	12.500	9.5600	0.0001	113.3400	-0.0002
01/31/07	15-Jul-18	15.000	10.1070	-0.0011	132.7426	0.0006	01/31/07	15-Mar-13	12.500	9.5590	-0.0007	113.3579	0.0003
01/30/07	15-Jul-18	15.000	10.1180	0.0030	132.6625	-0.0019	01/30/07	15-Mar-13	12.500	9.5660	-0.0006	113.3242	0.0002
01/29/07	15-Jul-18	15.000	10.0880	0.0001	132.9147	-0.0001	01/29/07	15-Mar-13	12.500	9.5720	0.0007	113.2983	-0.0003
01/26/07	15-Jul-18	15.000	10.0870	-0.0011	132.9272	0.0006	01/26/07	15-Mar-13	12.500	9.5650	-0.0004	113.3365	0.0001
01/25/07	15-Jul-18	15.000	10.0980	-0.0067	132.8534	0.0042	01/25/07	15-Mar-13	12.500	9.5890	-0.0020	113.3241	0.0007
01/24/07	15-Jul-18	15.000	10.1660	0.0058	132.3000	-0.0036	01/24/07	15-Mar-13	12.500	9.5880	0.0018	113.2423	-0.0008
01/23/07	15-Jul-18	15.000	10.1070	-0.0003	132.7838	0.0001	01/23/07	15-Mar-13	12.500	9.5710	-0.0006	113.3314	0.0002
01/22/07	15-Jul-18	15.000	10.1100	-0.0014	132.7891	0.0009	01/22/07	15-Mar-13	12.500	9.5770	-0.0076	113.3044	0.0032
01/19/07	15-Jul-18	15.000	10.1240	-0.0048	132.6563	0.0029	01/19/07	15-Mar-13	12.500	9.6500	-0.0024	112.9460	0.0010
01/18/07	15-Jul-18	15.000	10.1730	0.0025	132.2678	-0.0018	01/18/07	15-Mar-13	12.500	9.6730	-0.0048	112.8385	0.0019
01/17/07	15-Jul-18	15.000	10.1480	-0.0056	132.4773	0.0035	01/17/07	15-Mar-13	12.500	9.7200	0.0027	112.6196	-0.0012
01/16/07	15-Jul-18	15.000	10.2050	0.0001	132.0149	-0.0002	01/16/07	15-Mar-13	12.500	9.6940	-0.0121	112.7523	0.0052
01/15/07	15-Jul-18	15.000	10.2040	0.0120	132.0354	-0.0075	01/15/07	15-Mar-13	12.500	9.8130	0.0020	112.1716	-0.0009
01/12/07	15-Jul-18	15.000	10.0830	0.0001	133.0287	-0.0001	01/12/07	15-Mar-13	12.500	9.7930	0.0082	112.2729	-0.0035
01/11/07	15-Jul-18	15.000	10.0820	0.0222	133.0463	-0.0136	01/11/07	15-Mar-13	12.500	9.7130	0.0131	112.6673	-0.0056
01/10/07	15-Jul-18	15.000	9.8630	-0.0010	134.8841	0.0006	01/10/07	15-Mar-13	12.500	9.5870	0.0127	113.3045	-0.0053
01/09/07	15-Jul-18	15.000	9.8730	0.0011	134.8038	-0.0007	01/09/07	15-Mar-13	12.500	9.4670	0.0006	113.9071	-0.0003
01/08/07	15-Jul-18	15.000	9.8620	-0.0018	134.9033	0.0011	01/08/07	15-Mar-13	12.500	9.4610	0.0020	113.9388	-0.0009
01/05/07	15-Jul-18	15.000	9.8800	-0.0294	134.7494	0.0187	01/05/07	15-Mar-13	12.500	9.4420	-0.0021	114.0399	0.0008
01/04/07	15-Jul-18	15.000	10.1790	-0.0014	132.2713	0.0008	01/04/07	15-Mar-13	12.500	9.4620	-0.0013	113.9451	0.0004
01/03/07	15-Jul-18	15.000	10.1930	0.0169	132.1595	-0.0007	01/03/07	15-Mar-13	12.500	9.4740	-0.0058	113.8972	0.0024
01/02/07	15-Jul-18	15.000	10.0239	0.0000	132.2475	0.0000	01/02/07	15-Mar-13	12.500	9.5290	0.0000	113.6285	0.0000

				#07			
Yield Change =	0.01459	136.2331	0.0047	Yield Change =	-0.0119	115.0226	-0.0018
Probabilita Adverse Yield Move =	0.9999			Probabilita Adverse Yield Move =	0.9999		
Standar Deviasi =	0.0115			Standar Deviasi =	0.0120		
Adverse Daily Yield Move =	0.0415			Adverse Daily Yield Move =	0.0441		
Market Value Position =	1,000,000			Market Value Position =	1,000,000		
Modified Duration,28/12/2007 =	5.80460			Modified Duration,28/12/2007 =	3.87300		
Modified Duration plus Convexity =	0.4900	6.2946		Modified Duration plus Convexity =	0.1900	4.0630	
Daily Price Volatility =	0.24091	-0.261248		Daily Price Volatility =	0.170659	-0.179031	
Daily Earning at Risk (DEAR) =	(2,409.11)	(2,612.48)		Daily Earning at Risk (DEAR) =	(1,706.59)	(1,790.31)	
VAR untuk N hari (2 hari) =	(3,407.00)	(3,694.60)		VAR untuk N hari (2 hari) =	(2,413.48)	(2,531.88)	
VAR untuk N hari (7 hari) =	(6,373.91)	(6,911.97)		VAR untuk N hari (7 hari) =	(4,515.21)	(4,736.71)	
VAR untuk 1 bulan (30 hari) =	(13,195.25)	(14,308.13)		VAR untuk 1 bulan (30 hari) =	(9,347.37)	(9,805.93)	
VAR untuk 2 bulan (60 hari) =	(18,660.90)	(20,238.17)		VAR untuk 2 bulan (60 hari) =	(13,219.17)	(13,867.67)	
VAR untuk 3 bulan (90 hari) =	(22,854.84)	(24,784.15)		VAR untuk 3 bulan (90 hari) =	(16,190.12)	(16,984.36)	
VAR untuk 4 bulan (120 hari) =	(26,390.49)	(28,618.27)		VAR untuk 4 bulan (120 hari) =	(18,694.73)	(19,611.85)	
VAR untuk 5 bulan (150 hari) =	(29,505.47)	(31,996.20)		VAR untuk 5 bulan (150 hari) =	(20,901.35)	(21,926.72)	
VAR untuk 6 bulan (180 hari) =	(32,321.62)	(35,050.08)		VAR untuk 6 bulan (180 hari) =	(22,896.28)	(24,019.52)	
VAR untuk 12 bulan (360 hari) =	(45,709.67)	(49,568.29)		VAR untuk 12 bulan (360 hari) =	(32,380.23)	(33,968.73)	
Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0032				Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0033			

Periode Juni 2008 FR0034 & FR0035

Govt Bond FR0034							Govt Bond FR0035						
Date	Maturity	Coupon	YTM	Yield Change	Price		Date	Maturity	Coupon	YTM	Yield Change	Price	
07/07/08	15-Jun-21	12.800	13.3750	-0.0012	98.4828	0.0010	07/07/08	15-Jun-22	12.900	13.2620	-0.0078	97.7038	0.0064
07/04/08	15-Jun-21	12.800	13.3910	-0.0021	98.3888	0.0017	07/04/08	15-Jun-22	12.900	13.3630	0.0020	97.0836	-0.0017
07/03/08	15-Jun-21	12.800	13.4190	0.0007	98.2244	-0.0006	07/03/08	15-Jun-22	12.800	13.3360	-0.0074	97.2500	0.0063
07/02/08	15-Jun-21	12.800	13.4100	-0.0108	98.2790	0.0090	07/02/08	15-Jun-22	12.900	13.4360	-0.0111	96.6400	0.0095
07/01/08	15-Jun-21	12.800	13.5580	0.0030	95.4237	-0.0025	07/01/08	15-Jun-22	12.900	13.5870	0.0078	95.7342	-0.0065
06/30/08	15-Jun-21	12.800	13.5150	0.0014	95.6650	-0.0012	06/30/08	15-Jun-22	12.900	13.4820	0.0048	96.3629	-0.0041
06/27/08	15-Jun-21	12.800	13.4960	0.0025	95.7783	-0.0020	06/27/08	15-Jun-22	12.900	13.4180	-0.0034	96.7550	0.0029
06/26/08	15-Jun-21	12.800	13.4630	-0.0052	95.9679	0.0042	06/26/08	15-Jun-22	12.900	13.4640	0.0037	96.4742	-0.0031
06/25/08	15-Jun-21	12.800	13.5330	0.0075	95.5628	-0.0062	06/25/08	15-Jun-22	12.900	13.4140	-0.0040	96.7780	0.0034
06/24/08	15-Jun-21	12.800	13.4320	0.0079	96.1560	-0.0064	06/24/08	15-Jun-22	12.900	13.4680	0.0089	96.4542	-0.0074
06/23/08	15-Jun-21	12.800	13.3270	0.0038	96.7750	-0.0030	06/23/08	15-Jun-22	12.900	13.3480	0.0016	97.1767	-0.0013
06/20/08	15-Jun-21	12.800	13.2780	0.0089	97.0843	-0.0056	06/20/08	15-Jun-22	12.900	13.3280	0.0075	97.3063	-0.0062
06/19/08	15-Jun-21	12.800	13.1880	-0.0239	97.6083	0.0200	06/19/08	15-Jun-22	12.900	13.2290	-0.0241	97.9167	0.0207
06/18/08	15-Jun-21	12.800	13.5110	-0.0037	95.6930	0.0030	06/18/08	15-Jun-22	12.800	13.5550	0.0010	95.9355	-0.0009
06/17/08	15-Jun-21	12.800	13.5610	-0.0035	95.4038	0.0029	06/17/08	15-Jun-22	12.900	13.5410	-0.0054	96.0190	0.0046
06/16/08	15-Jun-21	12.800	13.6090	0.0001	95.1282	-0.0001	06/16/08	15-Jun-22	12.900	13.6140	-0.0009	95.5810	0.0007
06/13/08	15-Jun-21	12.800	13.6070	-0.0014	95.1393	0.0012	06/13/08	15-Jun-22	12.900	13.6260	-0.0021	95.5124	0.0017
06/12/08	15-Jun-21	12.800	13.6260	0.0058	95.0281	-0.0047	06/12/08	15-Jun-22	12.900	13.6540	0.0053	95.3458	-0.0045
06/11/08	15-Jun-21	12.800	13.5480	0.0067	95.4777	-0.0055	06/11/08	15-Jun-22	12.800	13.5820	-0.0013	96.7754	0.0011
06/10/08	15-Jun-21	12.800	13.4580	0.0128	96.0058	-0.0104	06/10/08	15-Jun-22	12.900	13.6000	0.0236	95.6655	-0.0195
06/09/08	15-Jun-21	12.800	13.2880	0.0088	97.0134	-0.0071	06/09/08	15-Jun-22	12.900	13.2860	0.0052	97.5706	-0.0044
06/08/08	15-Jun-21	12.800	13.1720	0.0120	97.7090	-0.0096	06/08/08	15-Jun-22	12.900	13.2170	0.0035	97.9980	-0.0029
06/05/08	15-Jun-21	12.800	13.0160	-0.0031	98.6533	0.0025	06/05/08	15-Jun-22	12.900	13.1710	0.0077	98.2788	-0.0063
06/04/08	15-Jun-21	12.800	13.0560	0.0058	98.4083	-0.0046	06/04/08	15-Jun-22	12.900	13.0710	0.0064	98.9024	-0.0053
06/03/08	15-Jun-21	12.800	12.9810	0.0058	98.8844	-0.0047	06/03/08	15-Jun-22	12.800	12.9880	0.0049	99.4287	-0.0040
06/02/08	15-Jun-21	12.800	12.9080	0.0099	99.3307	-0.0078	06/02/08	15-Jun-22	12.900	12.9250	0.0021	99.8255	-0.0018
05/30/08	15-Jun-21	12.800	12.7800	-0.0053	100.1119	0.0043	05/30/08	15-Jun-22	12.900	12.8980	0.0018	100.0014	-0.0014
05/29/08	15-Jun-21	12.800	12.8480	-0.0035	99.6883	0.0028	05/29/08	15-Jun-22	12.900	12.8750	-0.0075	100.1443	0.0062
05/28/08	15-Jun-21	12.800	12.8930	-0.0055	99.4082	0.0045	05/28/08	15-Jun-22	12.900	12.9720	-0.0021	99.5262	0.0017
05/27/08	15-Jun-21	12.800	12.9640	0.0022	98.9854	-0.0018	05/27/08	15-Jun-22	12.800	12.9990	0.0074	99.3525	-0.0061
05/26/08	15-Jun-21	12.800	12.9350	0.0169	99.1433	-0.0134	05/26/08	15-Jun-22	12.900	12.9030	0.0036	99.9630	-0.0029
05/23/08	15-Jun-21	12.800	12.7200	0.0115	100.4874	-0.0090	05/23/08	15-Jun-22	12.900	12.8570	0.0190	100.2549	-0.0154
05/22/08	15-Jun-21	12.800	12.5760	-0.0029	101.3983	0.0023	05/22/08	15-Jun-22	12.900	12.6170	-0.0029	101.8250	0.0025

05/21/08	15-Jun-21	12.800	12.6130	-0.0015	101.1629	0.0012	05/21/08	15-Jun-22	12.900	12.6540	-0.0024	101.5740	0.0020
05/19/08	15-Jun-21	12.800	12.6320	-0.0019	101.0413	0.0015	05/19/08	15-Jun-22	12.900	12.6850	-0.0048	101.3733	0.0040
05/16/08	15-Jun-21	12.800	12.6560	-0.0092	100.8878	0.0074	05/16/08	15-Jun-22	12.900	12.7460	-0.0081	100.9729	0.0068
05/15/08	15-Jun-21	12.800	12.7730	-0.0051	100.1443	0.0041	05/15/08	15-Jun-22	12.900	12.8500	-0.0036	100.2939	0.0029
05/14/08	15-Jun-21	12.800	12.8380	-0.0012	99.7376	0.0011	05/14/08	15-Jun-22	12.900	12.8960	-0.0005	100.0001	0.0005
05/13/08	15-Jun-21	12.800	12.8540	-0.0034	99.6327	0.0028	05/13/08	15-Jun-22	12.900	12.9030	-0.0024	99.9522	0.0020
05/12/08	15-Jun-21	12.800	12.8980	-0.0025	99.3592	0.0020	05/12/08	15-Jun-22	12.900	12.9340	-0.0010	99.7530	0.0008
05/09/08	15-Jun-21	12.800	12.9300	0.0011	99.1593	-0.0009	05/09/08	15-Jun-22	12.900	12.9470	-0.0007	99.6719	0.0006
05/08/08	15-Jun-21	12.800	12.9160	-0.0019	99.2463	0.0016	05/08/08	15-Jun-22	12.900	12.9560	-0.0010	99.6084	0.0008
05/07/08	15-Jun-21	12.800	12.9410	-0.0067	99.0874	0.0055	05/07/08	15-Jun-22	12.900	12.9690	-0.0054	99.5256	0.0046
05/06/08	15-Jun-21	12.800	13.0280	0.0025	98.5488	-0.0021	05/06/08	15-Jun-22	12.900	13.0400	-0.0069	99.0727	0.0058
05/05/08	15-Jun-21	12.800	12.9950	-0.0069	98.7559	0.0057	05/05/08	15-Jun-22	12.900	13.1310	0.0012	98.5004	-0.0010
05/02/08	15-Jun-21	12.800	13.0850	-0.0008	98.1999	0.0005	05/02/08	15-Jun-22	12.900	13.1150	-0.0014	98.5954	0.0012
04/30/08	15-Jun-21	12.800	13.0930	-0.0033	98.1504	0.0028	04/30/08	15-Jun-22	12.900	13.1340	-0.0037	98.4798	0.0031
04/29/08	15-Jun-21	12.800	13.1370	-0.0027	97.8778	0.0022	04/29/08	15-Jun-22	12.900	13.1830	0.0013	98.1712	-0.0011
04/28/08	15-Jun-21	12.800	13.1730	0.0013	97.6611	-0.0010	04/28/08	15-Jun-22	12.800	13.1660	-0.0039	98.2771	0.0033
04/25/08	15-Jun-21	12.800	13.1580	-0.0097	97.7617	0.0080	04/25/08	15-Jun-22	12.900	13.2170	-0.0064	97.9574	0.0054
04/24/08	15-Jun-21	12.800	13.2850	0.0061	96.9834	-0.0041	04/24/08	15-Jun-22	12.800	13.3020	0.0060	97.4265	-0.0041
04/23/08	15-Jun-21	12.800	13.2180	0.0067	97.3832	-0.0071	04/23/08	15-Jun-22	12.900	13.2360	0.0178	97.8320	-0.0147
04/22/08	15-Jun-21	12.800	13.1040	0.0304	98.0782	-0.0239	04/22/08	15-Jun-22	12.900	13.0040	0.0303	99.2960	-0.0243
04/21/08	15-Jun-21	12.800	12.7170	0.0213	100.4813	-0.0167	04/21/08	15-Jun-22	12.900	12.6220	0.0084	101.7695	-0.0069
04/18/08	15-Jun-21	12.800	12.4520	0.0059	102.1849	-0.0048	04/18/08	15-Jun-22	12.900	12.5170	0.0066	102.4724	-0.0053
04/17/08	15-Jun-21	12.800	12.3790	0.0113	102.6571	-0.0088	04/17/08	15-Jun-22	12.900	12.4350	0.0045	103.0215	-0.0036
04/16/08	15-Jun-21	12.800	12.2410	-0.0049	103.5660	0.0038	04/16/08	15-Jun-22	12.900	12.3790	0.0097	103.3971	-0.0078
04/15/08	15-Jun-21	12.800	12.3010	0.0046	103.1731	-0.0035	04/15/08	15-Jun-22	12.900	12.2600	-0.0053	104.2068	0.0043
04/14/08	15-Jun-21	12.800	12.2450	0.0041	103.5408	-0.0032	04/14/08	15-Jun-22	12.900	12.3250	0.0113	103.7625	-0.0091
04/11/08	15-Jun-21	12.800	12.1950	-0.0025	103.8775	0.0020	04/11/08	15-Jun-22	12.900	12.1870	-0.0054	104.7125	0.0044
04/10/08	15-Jun-21	12.800	12.2260	-0.0353	103.6688	0.0289	04/10/08	15-Jun-22	12.900	12.2530	-0.0405	104.2583	0.0344
04/09/08	15-Jun-21	12.800	12.6730	-0.0341	100.7580	0.0285	04/09/08	15-Jun-22	12.900	12.7700	-0.0191	100.7931	0.0161
04/08/08	15-Jun-21	12.800	13.1210	-0.0109	97.8665	0.0090	04/08/08	15-Jun-22	12.900	13.0190	-0.0055	99.1924	0.0047
04/07/08	15-Jun-21	12.800	13.2650	0.0217	97.0900	-0.0174	04/07/08	15-Jun-22	12.900	13.0910	0.0090	98.7322	-0.0075
04/04/08	15-Jun-21	12.800	12.9830	0.0064	98.8088	-0.0052	04/04/08	15-Jun-22	12.900	12.9740	0.0170	99.4810	-0.0139
04/03/08	15-Jun-21	12.800	12.9010	0.0434	99.3225	-0.0334	04/03/08	15-Jun-22	12.900	12.7570	0.0305	100.8831	-0.0243
04/02/08	15-Jun-21	12.800	12.3840	0.0338	102.7540	-0.0257	04/02/08	15-Jun-22	12.900	12.3800	0.0320	103.3925	-0.0250
04/01/08	15-Jun-21	12.800	11.9600	-0.0038	105.4638	0.0030	04/01/08	15-Jun-22	12.900	11.9960	-0.0060	106.0474	0.0048
03/31/08	15-Jun-21	12.800	12.0060	0.0144	105.1500	-0.0110	03/31/08	15-Jun-22	12.900	12.0680	0.0163	105.5421	-0.0128
03/28/08	15-Jun-21	12.800	11.8360	0.0220	106.3192	-0.0165	03/28/08	15-Jun-22	12.900	11.8750	0.0132	106.9005	-0.0104
03/27/08	15-Jun-21	12.800	11.5810	0.0035	108.1010	-0.0026	03/27/08	15-Jun-22	12.900	11.7200	0.0122	108.0271	-0.0095
03/26/08	15-Jun-21	12.800	11.5410	-0.0015	108.3861	0.0011	03/26/08	15-Jun-22	12.900	11.5790	0.0019	109.0639	-0.0015
03/25/08	15-Jun-21	12.800	11.5580	0.0033	108.2690	-0.0025	03/25/08	15-Jun-22	12.900	11.5570	-0.0015	109.2250	0.0011
03/24/08	15-Jun-21	12.800	11.5200	-0.0014	108.5363	0.0010	03/24/08	15-Jun-22	12.900	11.5740	0.0045	109.1000	-0.0035
03/19/08	15-Jun-21	12.800	11.5360	-0.0265	108.4233	0.0207	03/19/08	15-Jun-22	12.900	11.5220	-0.0236	109.4850	0.0190
03/18/08	15-Jun-21	12.800	11.8500	0.0475	106.2242	-0.0347	03/18/08	15-Jun-22	12.900	11.8010	0.0425	107.4425	-0.0320
03/17/08	15-Jun-21	12.800	11.3130	-0.0019	110.0417	0.0015	03/17/08	15-Jun-22	12.900	11.3200	-0.0027	111.0000	0.0021
03/14/08	15-Jun-21	12.800	11.3350	0.0083	108.8781	-0.0061	03/14/08	15-Jun-22	12.900	11.3510	0.0082	110.7667	-0.0063
03/13/08	15-Jun-21	12.800	11.2420	0.0072	110.5569	-0.0053	03/13/08	15-Jun-22	12.900	11.2590	0.0092	111.4671	-0.0071
03/12/08	15-Jun-21	12.800	11.1620	0.0022	111.1505	-0.0017	03/12/08	15-Jun-22	12.900	11.1560	0.0081	112.2636	-0.0061
03/11/08	15-Jun-21	12.800	11.1370	0.0192	111.3367	-0.0140	03/11/08	15-Jun-22	12.900	11.0660	0.0111	112.9573	-0.0084
03/10/08	15-Jun-21	12.800	10.9270	0.0077	112.9194	-0.0056	03/10/08	15-Jun-22	12.900	10.9440	0.0054	113.9177	-0.0041
03/07/08	15-Jun-21	12.800	10.8440	-0.0039	113.5500	0.0028	03/07/08	15-Jun-22	12.900	10.8850	0.0010	114.3898	-0.0007
03/06/08	15-Jun-21	12.800	10.8860	0.0035	113.2295	-0.0025	03/06/08	15-Jun-22	12.900	10.8740	-0.0002	114.4707	0.0001
03/05/08	15-Jun-21	12.800	10.8480	0.0008	113.5183	-0.0007	03/05/08	15-Jun-22	12.900	10.8760	-0.0002	114.4578	0.0001
03/04/08	15-Jun-21	12.800	10.8390	0.0013	113.5943	-0.0010	03/04/08	15-Jun-22	12.900	10.8780	0.0026	114.4469	-0.0020
03/03/08	15-Jun-21	12.800	10.8250	0.0044	113.7073	-0.0031	03/03/08	15-Jun-22	12.900	10.8500	0.0044	114.6729	-0.0033
02/29/08	15-Jun-21	12.800	10.7780	0.0020	114.0656	-0.0014	02/29/08	15-Jun-22	12.900	10.8030	0.0010	115.0525	-0.0007
02/29/08	15-Jun-21	12.800	10.7570	0.0054	114.2288	-0.0040	02/28/08	15-Jun-22	12.900	10.7920	0.0071	115.1383	-0.0053
02/27/08	15-Jun-21	12.800	10.6990	0.0030	114.6858	-0.0022	02/27/08	15-Jun-22	12.900	10.7160	0.0037	115.7570	-0.0028
02/26/08	15-Jun-21	12.800	10.6670	0.0016	114.9335	-0.0012	02/26/08	15-Jun-22	12.900	10.6760	0.0000	116.0782	0.0000
02/25/08	15-Jun-21	12.800	10.6500	0.0014	115.0700	-0.0010	02/25/08	15-Jun-22	12.900	10.6760	-0.0001	116.0789	0.0000
02/22/08	15-Jun-21	12.800	10.6350	0.0021	115.1835	-0.0015	02/22/08	15-Jun-22	12.900	10.6770	0.0019	116.0770	-0.0014
02/21/08	15-Jun-21	12.800	10.6130	0.0023	115.3589	-0.0017	02/21/08	15-Jun-22	12.900	10.6570	0.0055	116.2400	-0.0041
02/20/08	15-Jun-21	12.800	10.5890	0.0019	115.5530	-0.0014	02/20/08	15-Jun-22	12.900	10.5990	0.0010	116.7184	-0.0008
02/19/08	15-Jun-21	12.800	10.5890	0.0003	115.7125	-0.0002	02/19/08	15-Jun-22	12.900	10.5880	0.0011	116.8136	-0.0008
02/18/08	15-Jun-21	12.900	10.5660	0.0004	115.7385	-0.0003	02/19/08	15-Jun-22	12.900	10.5760	-0.0014	116.9096	0.0010
02/15/08	15-Jun-21	12.800	10.5620	0.0007	115.7741	-0.0005	02/15/08	15-Jun-22	12.900	10.5910	0.0002	116.7892	-0.0001
02/14/08	15-Jun-21	12.800	10.5550	-0.0011	115.8302	0.0007	02/14/08	15-Jun-22	12.900	10.5890	-0.0002	116.8043	0.0001
02/13/08	15-Jun-21	12.900	10.5670	0.0008	115.7436	-0.0004	02/13/08	15-Jun-22	12.900	10.5910	0.0012	116.7976	-0.0009
02/12/08	15-Jun-21	12.800	10.5610	0.0029	115.7916	-0.0021	02/12/08	15-Jun-22	12.900	10.5780	0.0010	116.9016	-0.0008
02/11/08	15-Jun-21	12.800	10.5300	0.0029	116.0366	-0.0020	02/11/08	15-Jun-22	12.900	10.5670	0.0022	116.9946	-0.0017
02/08/08	15-Jun-21	12.800	10.5000	-0.0009	116.2740	0.0006	02/08/08	15-Jun-22	12.900	10.5440	0.0009	117.1906	-0.0006
02/06/08	15-Jun-21	12.800	10.5090	0.0028	116.2019	-0.0020	02/06/08	15-Jun-22	12.900	10.5350	-0.0028	117.2856	0.0021
02/05/08	15-Jun-21	12.800	10.4800	0.0010	116.4396	-0.0006	02/05/08	15-Jun-22	12.900	10.5650	0.0033	117.0235	-0.0025
02/04/08	15-Jun-21	12.800	10.4700	0.0028	116.5288	-0.0020	02/04/08	15-Jun-22	12.900	10.5300	0.0070	117.3138	-0.0051
02/01/08	15-Jun-21	12.800	10.4410										

01/25/08	15-Jun-21	12.800	10.4560	0.0040	116.6542	-0.0029	01/25/08	15-Jun-22	12.900	10.4670	0.0052	117.8484	-0.0039
01/24/08	15-Jun-21	12.800	10.4140	0.0040	116.9901	-0.0030	01/24/08	15-Jun-22	12.900	10.4130	0.0009	118.3096	-0.0007
01/23/08	15-Jun-21	12.800	10.3720	0.0003	117.3373	-0.0002	01/23/08	15-Jun-22	12.900	10.4040	-0.0004	118.3879	0.0003
01/22/08	15-Jun-21	12.800	10.3690	0.0090	117.3605	-0.0064	01/22/08	15-Jun-22	12.900	10.4080	0.0107	118.3557	-0.0078
01/21/08	15-Jun-21	12.800	10.2770	-0.0016	118.1121	0.0011	01/21/08	15-Jun-22	12.900	10.2980	-0.0022	119.2890	0.0016
01/18/08	15-Jun-21	12.800	10.2930	0.0001	117.9822	-0.0001	01/18/08	15-Jun-22	12.900	10.3210	0.0005	119.0937	-0.0003
01/17/08	15-Jun-21	12.800	10.2920	0.0014	117.9957	-0.0010	01/17/08	15-Jun-22	12.900	10.3160	0.0011	119.1338	-0.0009
01/16/08	15-Jun-21	12.800	10.2780	0.0018	118.1162	-0.0012	01/16/08	15-Jun-22	12.800	10.3050	-0.0020	119.2394	0.0015
01/15/08	15-Jun-21	12.800	10.2600	-0.0017	118.2612	0.0011	01/15/08	15-Jun-22	12.900	10.3260	-0.0023	119.0587	0.0017
01/14/08	15-Jun-21	12.800	10.2770	0.0005	118.1264	-0.0004	01/14/08	15-Jun-22	12.900	10.3500	0.0006	118.8594	-0.0005
01/11/08	15-Jun-21	12.800	10.2720	-0.0081	118.1683	0.0058	01/11/08	15-Jun-22	12.900	10.3440	-0.0040	118.9152	0.0030
01/09/08	15-Jun-21	12.800	10.3560	0.0006	117.4861	-0.0005	01/09/08	15-Jun-22	12.900	10.3860	-0.0013	118.5599	0.0009
01/08/08	15-Jun-21	12.800	10.3500	-0.0056	117.5445	0.0040	01/08/08	15-Jun-22	12.900	10.3990	-0.0076	118.4575	0.0057
01/07/08	15-Jun-21	12.800	10.4080	-0.0024	117.0774	0.0017	01/07/08	15-Jun-22	12.900	10.4790	0.0000	117.7912	0.0000
01/04/08	15-Jun-21	12.800	10.4330	-0.0025	116.8845	0.0018	01/04/08	15-Jun-22	12.900	10.4790	-0.0018	117.7960	-0.0014
01/03/08	15-Jun-21	12.800	10.4590	0.0051	116.8784	-0.0037	01/03/08	15-Jun-22	12.900	10.4980	0.0113	117.6365	-0.0084
01/02/08	15-Jun-21	12.800	10.4060	0.0000	117.1081	0.0000	01/02/08	15-Jun-22	12.900	10.3810	0.0000	118.6279	0.0000
Yield Change =				0.258375	106.9479	-0.1892	Yield Change =				0.251212	107.6676	-0.1899
Yield Change =				0.258375			Yield Change =				0.251212		
Probabilitas Adverse Yield Move =				0.997416			Probabilitas Adverse Yield Move =				0.997488		
Standar Deviasi =				0.010626			Standar Deviasi =				0.009781		
Adverse Daily Yield Move =				0.029716			Adverse Daily Yield Move =				0.027441		
Market Value Position =				1,000,000			Market Value Position =				1,000,000		
Modified Duration,28/12/2007 =				6.66580			Modified Duration,28/12/2007 =				6.87900		
Modified Duration plus Convexity =				0.7200	7.3858		Modified Duration plus Convexity =				0.7800	7.6590	
Daily Price Volatility =				-0.1980811	-0.2194767		Daily Price Volatility =				-0.1887668	-0.2101708	
Daily Earning at Risk (DEAR) =				(1,980.81)	(2,194.77)		Daily Earning at Risk (DEAR) =				(1,887.67)	(2,101.71)	
VAR untuk N hari (2 hari) =				(2,801.29)	(3,103.87)		VAR untuk N hari (2 hari) =				(2,669.57)	(2,972.26)	
VAR untuk N hari (7 hari) =				(5,240.73)	(5,806.81)		VAR untuk N hari (7 hari) =				(4,994.30)	(5,560.60)	
VAR untuk 1 bulan (30 hari) =				(10,849.35)	(12,021.23)		VAR untuk 1 bulan (30 hari) =				(10,339.18)	(11,511.53)	
VAR untuk 2 bulan (60 hari) =				(15,343.30)	(17,000.59)		VAR untuk 2 bulan (60 hari) =				(14,621.81)	(16,279.76)	
VAR untuk 3 bulan (90 hari) =				(18,791.63)	(20,821.39)		VAR untuk 3 bulan (90 hari) =				(17,907.99)	(19,938.55)	
VAR untuk 4 bulan (120 hari) =				(21,698.70)	(24,042.47)		VAR untuk 4 bulan (120 hari) =				(20,678.36)	(23,023.05)	
VAR untuk 5 bulan (150 hari) =				(24,259.89)	(26,880.30)		VAR untuk 5 bulan (150 hari) =				(23,119.11)	(25,740.56)	
VAR untuk 6 bulan (180 hari) =				(28,575.37)	(29,445.89)		VAR untuk 6 bulan (180 hari) =				(25,325.72)	(28,197.37)	
VAR untuk 12 bulan (360 hari) =				(37,583.25)	(41,642.77)		VAR untuk 12 bulan (360 hari) =				(35,815.98)	(39,877.10)	

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0034

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0035

Periode 2007 FR0034 & FR0035

Govt Bond FR0034						Govt Bond FR0035							
Date	Maturity	Coupon	YTM		Price	Date	Maturity	Coupon	YTM		Price		
12/28/07	15-Jun-21	12.800	10.4420	-0.0018	116.8227	0.0013	12/28/07	15-Jun-22	12.900	10.3920	-0.0111	118.5356	0.0083
12/27/07	15-Jun-21	12.800	10.4610	0.0028	116.6692	-0.0021	12/27/07	15-Jun-22	12.900	10.5090	0.0128	117.5583	-0.0095
12/26/07	15-Jun-21	12.800	10.4320	0.0004	116.9129	-0.0003	12/26/07	15-Jun-22	12.900	10.3780	0.0000	118.6833	0.0000
12/24/07	15-Jun-21	12.800	10.4280	0.0033	116.9494	-0.0024	12/24/07	15-Jun-22	12.900	10.3760	-0.0096	118.6875	0.0072
12/21/07	15-Jun-21	12.800	10.3940	0.0004	117.2260	-0.0003	12/21/07	15-Jun-22	12.900	10.4770	0.0093	117.8375	-0.0069
12/19/07	15-Jun-21	12.800	10.3900	0.0001	117.2625	-0.0001	12/19/07	15-Jun-22	12.900	10.3800	0.0021	118.6612	-0.0016
12/18/07	15-Jun-21	12.800	10.3890	0.0105	117.2758	-0.0075	12/18/07	15-Jun-22	12.900	10.3580	0.0064	118.8562	-0.0047
12/17/07	15-Jun-21	12.800	10.2810	0.0085	118.1636	-0.0060	12/17/07	15-Jun-22	12.900	10.2920	0.0001	119.4138	-0.0001
12/14/07	15-Jun-21	12.800	10.1940	0.0022	118.8739	-0.0016	12/14/07	15-Jun-22	12.900	10.2910	0.0010	119.4243	-0.0008
12/13/07	15-Jun-21	12.800	10.1720	-0.0035	119.0621	0.0025	12/13/07	15-Jun-22	12.900	10.2810	-0.0026	119.5153	0.0019
12/12/07	15-Jun-21	12.800	10.2080	0.0033	118.7699	-0.0024	12/12/07	15-Jun-22	12.900	10.3080	-0.0005	119.2894	0.0004
12/11/07	15-Jun-21	12.800	10.1740	-0.0057	119.0549	0.0041	12/11/07	15-Jun-22	12.900	10.3130	-0.0022	119.2474	0.0016
12/10/07	15-Jun-21	12.800	10.2320	-0.0022	118.5726	0.0015	12/10/07	15-Jun-22	12.900	10.3360	-0.0136	119.0564	0.0102
12/07/07	15-Jun-21	12.800	10.2550	-0.0068	118.3911	0.0047	12/07/07	15-Jun-22	12.900	10.4780	-0.0005	117.8575	0.0003
12/06/07	15-Jun-21	12.800	10.3230	-0.0128	117.8350	0.0093	12/06/07	15-Jun-22	12.900	10.4830	-0.0003	117.8208	0.0002
12/05/07	15-Jun-21	12.800	10.4570	0.0038	116.7488	-0.0026	12/05/07	15-Jun-22	12.900	10.4860	0.0028	117.7984	-0.0021
12/04/07	15-Jun-21	12.800	10.4200	-0.0057	117.0517	0.0042	12/04/07	15-Jun-22	12.900	10.4570	-0.0055	118.0408	0.0041
12/03/07	15-Jun-21	12.800	10.4800	-0.0204	116.5663	0.0150	12/03/07	15-Jun-22	12.900	10.5150	-0.0273	117.5540	0.0210
11/30/07	15-Jun-21	12.800	10.6990	-0.0227	114.8385	0.0170	11/30/07	15-Jun-22	12.900	10.8100	-0.0203	115.1397	0.0158
11/29/07	15-Jun-21	12.800	10.9470	-0.0068	112.9147	0.0050	11/29/07	15-Jun-22	12.900	11.0340	-0.0039	113.3506	0.0030
11/28/07	15-Jun-21	12.800	11.0200	-0.0001	112.3569	0.0001	11/28/07	15-Jun-22	12.900	11.0770	0.0031	113.0134	-0.0024
11/27/07	15-Jun-21	12.800	11.0210	0.0014	112.3511	-0.0010	11/27/07	15-Jun-22	12.900	11.0430	-0.0039	113.2817	0.0030
11/26/07	15-Jun-21	12.800	11.0060	-0.0061	112.4689	0.0045	11/26/07	15-Jun-22	12.900	11.0860	-0.0020	112.9455	0.0016
11/23/07	15-Jun-21	12.800	11.0730	0.0006	111.9804	-0.0004	11/23/07	15-Jun-22	12.900	11.1080	0.0051	112.7669	-0.0039
11/22/07	15-Jun-21	12.800	11.0660	0.0099	112.0098	-0.0074	11/22/07	15-Jun-22	12.900	11.0520	0.0107	113.2138	-0.0081
11/21/07	15-Jun-21	12.800	10.9670	0.0027	112.8412	-0.0021	11/21/07	15-Jun-22	12.900	10.9350	0.0090	114.1354	-0.0069
11/20/07	15-Jun-21	12.800	10.9270	0.0252	113.0750	-0.0181	11/20/07	15-Jun-22	12.900	10.8370	0.0253	114.9240	-0.0186
11/19/07	15-Jun-21	12.800	10.8580	-0.0014	115.1650	0.0010	11/19/07	15-Jun-22	12.900	10.5700	0.0069	117.1048	-0.0051
11/16/07	15-Jun-21	12.800	10.6730	0.0353	115.0475	-0.0248	11/18/07	15-Jun-22	12.900	10.4980	0.0171	117.7078	-0.0125
11/15/07	15-Jun-21	12.800	10.3090	0.0045	117.9691	-0.0032	11/15/07	15-Jun-22	12.900	10.3220	0.0006	119.1971	-0.0004
11/14/07	15-Jun-21	12.800	10.2630	0.0048	118.3473	-0.0034	11/14/07	15-Jun-22	12.900	10.3160	0.0054	119.2465	-0.0039
11/13/07	15-Jun-21	12.800	10.2140	0.0009	118.7505	-0.0006	11/13/07	15-Jun-22	12.900	10.2610	-0.0030	119.7172	0.0022
11/12/07	15-Jun-21	12.800	10.2050	0.0011	118.8256	-0.0008	11/12/07	15-Jun-22	12.900	10.2920	0.0082	119.4565	-0.0045

11/09/07	15-Jun-21	12.800	10.1940	-0.0018	118.9167	0.0012	11/09/07	15-Jun-22	12.900	10.2290	0.0046	119.9975	-0.0034
11/08/07	15-Jun-21	12.800	10.2120	0.0272	118.7700	-0.0187	11/08/07	15-Jun-22	12.900	10.1820	0.0237	120.4017	-0.0169
11/07/07	15-Jun-21	12.800	9.9420	0.0013	121.0380	-0.0009	11/07/07	15-Jun-22	12.900	9.9460	-0.0019	122.4753	0.0014
11/06/07	15-Jun-21	12.800	9.9290	0.0090	121.1489	-0.0063	11/06/07	15-Jun-22	12.900	9.9650	0.0093	122.3075	-0.0067
11/05/07	15-Jun-21	12.800	9.8400	0.0050	121.9120	-0.0034	11/05/07	15-Jun-22	12.900	9.8730	0.0033	123.1299	-0.0023
11/02/07	15-Jun-21	12.800	9.7910	0.0025	122.3329	-0.0017	11/02/07	15-Jun-22	12.900	9.8410	0.0004	123.4190	-0.0003
11/01/07	15-Jun-21	12.800	9.7670	-0.0035	122.5473	0.0023	11/01/07	15-Jun-22	12.900	9.8370	-0.0021	123.4504	0.0014
10/31/07	15-Jun-21	12.800	9.8010	-0.0008	122.2600	0.0005	10/31/07	15-Jun-22	12.900	9.8580	-0.0006	123.2721	0.0004
10/30/07	15-Jun-21	12.800	9.8090	-0.0018	122.1938	0.0013	10/30/07	15-Jun-22	12.900	9.8640	0.0001	123.2211	-0.0001
10/29/07	15-Jun-21	12.800	9.8270	-0.0014	122.0350	0.0009	10/29/07	15-Jun-22	12.900	9.8630	-0.0002	123.2290	0.0001
10/26/07	15-Jun-21	12.800	9.8410	-0.0055	121.9211	0.0038	10/26/07	15-Jun-22	12.900	9.8650	-0.0020	123.2131	0.0014
10/25/07	15-Jun-21	12.800	9.8950	0.0011	121.4594	-0.0008	10/25/07	15-Jun-22	12.900	9.8850	0.0029	123.0360	-0.0021
10/24/07	15-Jun-21	12.800	9.8840	0.0113	121.5567	-0.0077	10/24/07	15-Jun-22	12.900	9.8560	0.0082	123.3005	-0.0058
10/23/07	15-Jun-21	12.800	9.7740	0.0015	122.5010	-0.0011	10/23/07	15-Jun-22	12.900	9.7760	0.0026	124.0239	-0.0018
10/22/07	15-Jun-21	12.800	8.7590	0.0009	122.6330	-0.0007	10/22/07	15-Jun-22	12.800	9.7510	0.0007	124.2486	-0.0006
10/19/07	15-Jun-21	12.800	9.7500	0.0027	122.7150	-0.0019	10/19/07	15-Jun-22	12.900	9.7440	0.0021	124.3214	-0.0014
10/18/07	15-Jun-21	12.800	9.7240	-0.0005	122.9444	0.0003	10/18/07	15-Jun-22	12.800	9.7240	-0.0020	124.4998	0.0013
10/17/07	15-Jun-21	12.800	9.7290	0.0007	122.9091	-0.0005	10/17/07	15-Jun-22	12.900	9.7430	0.0040	124.3347	-0.0028
10/12/07	15-Jun-21	12.800	9.7220	-0.0005	122.9737	0.0004	10/12/07	15-Jun-22	12.900	9.7040	-0.0041	124.6900	0.0029
10/11/07	15-Jun-21	12.800	9.7270	0.0001	122.9252	-0.0002	10/11/07	15-Jun-22	12.900	9.7440	-0.0007	124.3264	0.0005
10/10/07	15-Jun-21	12.800	9.7260	0.0005	122.9495	-0.0004	10/10/07	15-Jun-22	12.900	9.7510	0.0032	124.2660	-0.0023
10/09/07	15-Jun-21	12.800	9.7210	-0.0011	122.9955	0.0008	10/09/07	15-Jun-22	12.900	9.7200	0.0000	124.5549	0.0000
10/08/07	15-Jun-21	12.800	9.7320	0.0012	122.9015	-0.0009	10/08/07	15-Jun-22	12.800	9.7200	-0.0013	124.5594	0.0009
10/05/07	15-Jun-21	12.800	9.7200	-0.0001	123.0082	0.0000	10/05/07	15-Jun-22	12.900	9.7330	0.0010	124.4443	-0.0008
10/04/07	15-Jun-21	12.800	9.7210	-0.0002	123.0003	0.0002	10/04/07	15-Jun-22	12.900	9.7230	0.0004	124.5379	-0.0003
10/03/07	15-Jun-21	12.800	9.7230	-0.0012	122.9885	0.0008	10/03/07	15-Jun-22	12.900	9.7190	-0.0003	124.5777	0.0002
10/02/07	15-Jun-21	12.800	9.7350	0.0025	122.8870	-0.0017	10/02/07	15-Jun-22	12.900	9.7220	0.0019	124.5489	-0.0014
10/01/07	15-Jun-21	12.800	9.7110	0.0032	123.1018	-0.0022	10/01/07	15-Jun-22	12.800	9.7040	-0.0010	124.7192	0.0007
09/28/07	15-Jun-21	12.800	9.6800	-0.0081	123.3698	0.0000	09/28/07	15-Jun-22	12.900	9.7140	0.0021	124.6269	-0.0015
09/27/07	15-Jun-21	12.800	9.6810	0.0007	123.3690	-0.0005	09/27/07	15-Jun-22	12.800	9.6940	-0.0008	124.8138	0.0006
09/26/07	15-Jun-21	12.800	9.6740	0.0010	123.4326	-0.0007	09/26/07	15-Jun-22	12.900	9.7020	0.0028	124.7443	-0.0020
09/25/07	15-Jun-21	12.800	9.6840	-0.0051	123.5223	0.0035	09/25/07	15-Jun-22	12.900	9.6750	-0.0029	124.9938	0.0020
09/24/07	15-Jun-21	12.800	9.7140	0.0022	123.0859	-0.0015	09/24/07	15-Jun-22	12.900	9.7030	-0.0001	124.7386	0.0000
09/21/07	15-Jun-21	12.800	9.6930	-0.0182	123.2710	0.0128	09/21/07	15-Jun-22	12.900	9.7040	0.0001	124.7383	0.0000
09/20/07	15-Jun-21	12.800	9.8730	-0.0077	121.7114	0.0054	09/20/07	15-Jun-22	12.900	9.7030	-0.0274	124.7438	0.0201
09/19/07	15-Jun-21	12.800	9.8500	0.0001	121.0606	0.0000	09/19/07	15-Jun-22	12.900	9.9780	0.0007	122.2850	-0.0005
09/18/07	15-Jun-21	12.800	9.9490	-0.0049	121.0680	0.0035	09/18/07	15-Jun-22	12.900	9.9690	0.0004	122.3472	-0.0003
09/17/07	15-Jun-21	12.800	9.9980	-0.0006	120.6494	0.0004	09/17/07	15-Jun-22	12.900	9.9650	-0.0054	122.3898	0.0039
09/14/07	15-Jun-21	12.800	10.0040	-0.0006	120.6062	0.0004	09/14/07	15-Jun-22	12.900	10.0190	-0.0004	121.9090	0.0003
09/13/07	15-Jun-21	12.800	10.0100	-0.0004	120.5613	0.0003	09/13/07	15-Jun-22	12.900	10.0230	0.0000	121.8784	0.0000
09/12/07	15-Jun-21	12.800	10.0140	-0.0010	120.5233	0.0007	09/12/07	15-Jun-22	12.900	10.0230	-0.0005	121.8779	0.0003
09/11/07	15-Jun-21	12.800	10.0240	0.0028	120.4411	-0.0020	09/11/07	15-Jun-22	12.900	10.0280	-0.0007	121.8411	0.0005
09/10/07	15-Jun-21	12.800	9.9980	-0.0002	120.6792	0.0001	09/10/07	15-Jun-22	12.900	10.0350	0.0006	121.7772	-0.0004
09/07/07	15-Jun-21	12.800	9.9980	0.0019	120.6650	-0.0014	09/07/07	15-Jun-22	12.900	10.0290	-0.0008	121.8319	0.0006
09/06/07	15-Jun-21	12.800	9.9790	-0.0028	120.8355	0.0020	09/06/07	15-Jun-22	12.900	10.0370	0.0044	121.7641	-0.0032
09/05/07	15-Jun-21	12.800	10.0070	0.0003	120.5986	-0.0002	09/05/07	15-Jun-22	12.900	9.9930	-0.0039	122.1598	0.0028
09/04/07	15-Jun-21	12.800	10.0040	0.0003	120.6255	-0.0002	09/04/07	15-Jun-22	12.800	10.0320	-0.0015	124.8210	0.0011
09/03/07	15-Jun-21	12.800	10.0010	0.0006	120.6546	-0.0004	09/03/07	15-Jun-22	12.900	10.0470	-0.0009	121.6860	0.0006
08/31/07	15-Jun-21	12.800	9.9950	-0.0115	120.7078	0.0081	08/31/07	15-Jun-22	12.900	10.0560	0.0018	121.6124	-0.0013
08/30/07	15-Jun-21	12.800	10.1110	0.0054	119.7355	-0.0038	08/30/07	15-Jun-22	12.900	10.0380	-0.0045	121.7657	0.0032
08/29/07	15-Jun-21	12.800	10.0570	-0.0029	120.1862	0.0020	08/29/07	15-Jun-22	12.900	10.0830	0.0024	121.3742	-0.0018
08/28/07	15-Jun-21	12.800	10.0860	-0.0244	119.9497	0.0178	08/28/07	15-Jun-22	12.900	10.0590	-0.0053	121.5949	0.0039
08/27/07	15-Jun-21	12.800	10.3380	-0.0007	117.8492	0.0005	08/27/07	15-Jun-22	12.900	10.1130	-0.0255	121.1212	0.0193
08/24/07	15-Jun-21	12.800	10.3450	-0.0203	117.7961	0.0150	08/24/07	15-Jun-22	12.900	10.3780	0.0035	118.8257	-0.0026
08/23/07	15-Jun-21	12.800	10.5590	0.0014	116.0562	-0.0011	08/23/07	15-Jun-22	12.900	10.3420	-0.0204	119.1327	0.0154
08/22/07	15-Jun-21	12.800	10.5440	0.0027	116.1839	-0.0019	08/22/07	15-Jun-22	12.900	10.5570	0.0119	117.3210	-0.0088
08/21/07	15-Jun-21	12.800	10.5160	-0.0145	116.4063	0.0107	08/21/07	15-Jun-22	12.900	10.4330	-0.0005	118.3667	0.0004
08/20/07	15-Jun-21	12.800	10.6710	0.0350	115.1700	-0.0248	08/20/07	15-Jun-22	12.900	10.4380	-0.0200	118.3207	0.0153
08/16/07	15-Jun-21	12.800	10.3100	0.0222	118.0938	-0.0157	08/16/07	15-Jun-22	12.900	10.6510	0.0488	116.5400	-0.0350
08/15/07	15-Jun-21	12.800	10.0860	0.0018	119.9733	-0.0013	08/15/07	15-Jun-22	12.900	10.1550	0.0076	120.7708	-0.0056
08/14/07	15-Jun-21	12.800	10.0680	0.0007	120.1245	-0.0005	08/14/07	15-Jun-22	12.900	10.0780	0.0016	121.4524	-0.0012
08/13/07	15-Jun-21	12.800	10.0610	0.0063	120.1905	-0.0044	08/13/07	15-Jun-22	12.900	10.0620	0.0000	121.5983	0.0000
08/10/07	15-Jun-21	12.800	9.9980	-0.0040	120.7272	0.0028	08/10/07	15-Jun-22	12.900	10.0620	0.0042	121.6007	-0.0030
08/09/07	15-Jun-21	12.800	10.0380	-0.0030	120.3931	0.0021	08/09/07	15-Jun-22	12.900	10.0200	-0.0033	121.9676	0.0023
08/08/07	15-Jun-21	12.800	10.0680	0.0002	120.1440	-0.0001	08/08/07	15-Jun-22	12.900	10.0530	-0.0030	121.6868	0.0022
08/07/07	15-Jun-21	12.800	10.0660	0.0072	120.1577	-0.0051	08/07/07	15-Jun-22	12.900	10.0830	0.0004	121.4179	-0.0003
08/06/07	15-Jun-21	12.800	9.9940	0.0003	120.7732	-0.0003	08/06/07	15-Jun-22	12.900	10.0790	0.0081	121.4574	-0.0059
08/03/07	15-Jun-21	12.800	9.9910	-0.0004	120.8057	0.0087	08/03/07	15-Jun-22	12.900	9.9980	-0.0024	122.1827	0.0017
08/02/07	15-Jun-21	12.800	10.0860	0.0252	120.0060	-0.0174	08/02/07	15-Jun-22	12.900	10.0220	-0.0052	121.9696	0.0037
08/01/07	15-Jun-21	12.800	9.8380	-0.0048	122.1298	0.0033	08/01/07	15-Jun-22	12.800	10.0740	0.0217	121.5150	-0.0155
07/31/07	15-Jun-21	12.800	9.8850	0.0083	121.7267	-0.0058	07/31/07	15-Jun-22	12.900	9.8600	0.0002	123.4311	-0.0001
07/30/07	15-Jun-21	12.800	9.8040	0.0166	122.4344	-0.0113	07/30/07	15-Jun-22	12.900	9.8580	0.0102	123.4488	-0.0074
07/27/07	15-Jun-21	12.800	9.6440	0.0013	123.8398	-0.0010	07/27/07	15-Jun-22	12.900	9.7580	0.0057	124.3656	-0.0040
07/26/07	15-Jun-21	12.800	9.6310	0.0009	123.9661	-0.0007	07/26/07						

07/20/07	15-Jun-21	12.800	9.6830		0.0010	123.5160	-0.0008	07/20/07	15-Jun-22	12.900	9.7310		0.0010	124.6329	-0.0007
07/19/07	15-Jun-21	12.800	9.6730		0.0067	123.6145	-0.0045	07/19/07	15-Jun-22	12.900	9.7210		0.0062	124.7249	-0.0045
07/18/07	15-Jun-21	12.800	9.6090		0.0005	124.1793	-0.0004	07/18/07	15-Jun-22	12.900	9.6610		0.0037	125.2826	-0.0027
07/17/07	15-Jun-21	12.800	9.6040		0.0000	124.2317	0.0000	07/17/07	15-Jun-22	12.900	9.6250		-0.0012	125.6237	0.0009
07/16/07	15-Jun-21	12.800	9.6040		-0.0005	124.2331	0.0003	07/16/07	15-Jun-22	12.900	9.6370		0.0000	125.5112	-0.0001
07/13/07	15-Jun-21	12.800	9.6090		0.0010	124.1923	-0.0008	07/13/07	15-Jun-22	12.900	9.6370		0.0029	125.5176	-0.0021
07/12/07	15-Jun-21	12.800	9.5990		0.0039	124.2895	-0.0027	07/12/07	15-Jun-22	12.900	9.6090		-0.0005	125.7775	0.0063
07/11/07	15-Jun-21	12.800	9.5820		-0.0004	124.6221	0.0002	07/11/07	15-Jun-22	12.900	9.6140		0.0020	125.7455	-0.0014
07/10/07	15-Jun-21	12.800	9.5860		0.0007	124.5938	-0.0005	07/10/07	15-Jun-22	12.900	9.5950		-0.0027	125.9182	0.0019
07/09/07	15-Jun-21	12.800	9.5590		0.0009	124.6587	-0.0007	07/09/07	15-Jun-22	12.900	9.6210		0.0032	125.6837	-0.0023
07/08/07	15-Jun-21	12.800	9.5500		0.0064	124.7414	-0.0044	07/08/07	15-Jun-22	12.900	9.5900		0.0004	125.9708	-0.0004
07/05/07	15-Jun-21	12.800	9.4890		0.0023	125.2943	-0.0016	07/05/07	15-Jun-22	12.900	9.5860		0.0050	126.0155	-0.0036
07/04/07	15-Jun-21	12.800	9.4670		-0.0014	125.5010	0.0010	07/04/07	15-Jun-22	12.900	9.5380		0.0013	126.4740	-0.0009
07/03/07	15-Jun-21	12.800	9.4800		0.0011	125.3811	-0.0007	07/03/07	15-Jun-22	12.900	9.5260		0.0001	126.5917	-0.0001
07/02/07	15-Jun-21	12.800	9.4700		-0.0034	125.4749	0.0022	07/02/07	15-Jun-22	12.900	9.5250		-0.0026	126.6021	0.0018
06/29/07	15-Jun-21	12.800	9.5020		-0.0065	125.1934	0.0038	06/29/07	15-Jun-22	12.900	9.5500		0.0007	126.3728	-0.0005
06/28/07	15-Jun-21	12.800	9.5550		0.0181	124.7238	-0.0123	06/28/07	15-Jun-22	12.900	9.5430		-0.0012	126.4418	0.0008
06/27/07	15-Jun-21	12.800	9.3850		0.0013	126.2711	-0.0009	06/27/07	15-Jun-22	12.900	9.5540		0.0115	126.3389	-0.0081
06/26/07	15-Jun-21	12.800	9.3730		0.0027	126.3811	-0.0019	06/26/07	15-Jun-22	12.900	9.4450		0.0015	126.3728	-0.0011
06/25/07	15-Jun-21	12.800	9.3480		-0.0002	126.6187	0.0001	06/25/07	15-Jun-22	12.800	9.4310		-0.0008	127.5162	0.0006
06/22/07	15-Jun-21	12.800	9.3500		0.0080	126.8009	-0.0054	06/22/07	15-Jun-22	12.900	9.4390		0.0090	127.4396	-0.0063
06/21/07	15-Jun-21	12.800	9.2760		-0.0011	127.2917	0.0007	06/21/07	15-Jun-22	12.800	9.3550		0.0002	128.2454	-0.0002
06/20/07	15-Jun-21	12.800	9.2860		-0.0098	127.2064	0.0067	06/20/07	15-Jun-22	12.900	9.3530		-0.0011	128.2713	0.0007
06/19/07	15-Jun-21	12.800	9.3780		-0.0140	126.3553	0.0096	06/19/07	15-Jun-22	12.900	9.3830		-0.0156	128.1869	0.0111
06/18/07	15-Jun-21	12.800	9.5110		-0.0038	125.1580	0.0026	06/18/07	15-Jun-22	12.800	9.5110		-0.0071	126.7794	0.0051
06/15/07	15-Jun-21	12.800	9.5470		-0.0045	124.8261	0.0030	06/15/07	15-Jun-22	12.900	9.5790		-0.0016	126.1407	0.0011
06/14/07	15-Jun-21	12.800	9.5900		0.0032	124.4524	-0.0022	06/14/07	15-Jun-22	12.800	9.5940		0.0023	126.0012	-0.0017
06/13/07	15-Jun-21	12.800	9.5590		-0.0023	124.7300	0.0015	06/13/07	15-Jun-22	12.900	9.5720		-0.0015	126.2152	0.0010
06/12/07	15-Jun-21	12.800	9.5810		-0.0191	124.5404	0.0136	06/12/07	15-Jun-22	12.900	9.5860		-0.0045	126.0839	0.0032
06/11/07	15-Jun-21	12.800	9.7680		0.0478	122.8750	-0.0317	06/11/07	15-Jun-22	12.900	9.6290		-0.0004	125.6866	0.0003
06/08/07	15-Jun-21	12.800	9.3220		0.0016	126.8978	-0.0011	06/08/07	15-Jun-22	12.900	9.6330		0.0287	125.6487	-0.0199
06/07/07	15-Jun-21	12.800	9.3070		0.0024	127.0424	-0.0016	06/07/07	15-Jun-22	12.900	9.3640		0.0003	128.1992	-0.0002
06/06/07	15-Jun-21	12.800	9.2850		-0.0047	127.2435	0.0031	06/06/07	15-Jun-22	12.900	9.3610		0.0041	128.2302	-0.0029
06/05/07	15-Jun-21	12.800	9.3290		0.0001	126.8467	0.0000	06/05/07	15-Jun-22	12.900	9.3230		-0.0078	128.6007	0.0055
06/04/07	15-Jun-21	12.800	9.3280		-0.0055	126.8500	0.0038	06/04/07	15-Jun-22	12.800	9.3960		-0.0041	127.9026	0.0029
06/01/07	15-Jun-21	12.800	9.3600		0.0020	126.3744	-0.0014	06/01/07	15-Jun-22	12.900	9.4350		-0.0002	127.5265	0.0001
05/31/07	15-Jun-21	12.800	9.3610		0.0012	126.5530	-0.0008	05/31/07	15-Jun-22	12.900	9.4370		0.0002	127.5129	-0.0001
05/30/07	15-Jun-21	12.800	9.3500		-0.0055	126.6583	0.0038	05/30/07	15-Jun-22	12.900	9.4350		-0.0003	127.5286	0.0002
05/29/07	15-Jun-21	12.800	9.4020		-0.0057	126.1848	0.0039	05/29/07	15-Jun-22	12.900	9.4380		-0.0034	127.5091	0.0024
05/28/07	15-Jun-21	12.800	9.4560		0.0062	125.6901	-0.0042	05/28/07	15-Jun-22	12.900	9.4700		-0.0031	127.2030	0.0022
05/25/07	15-Jun-21	12.800	9.3980		0.0088	126.2209	-0.0060	05/25/07	15-Jun-22	12.900	9.4990		0.0040	126.9299	-0.0029
05/24/07	15-Jun-21	12.800	9.3160		-0.0069	126.9812	0.0047	05/24/07	15-Jun-22	12.800	9.4610		0.0076	127.2954	-0.0053
05/23/07	15-Jun-21	12.800	9.3810		-0.0128	126.3863	0.0088	05/23/07	15-Jun-22	12.900	9.3900		-0.0102	127.9788	0.0073
05/22/07	15-Jun-21	12.800	9.5030		-0.0093	125.2789	0.0064	05/22/07	15-Jun-22	12.900	9.4870		-0.0072	127.0557	0.0052
05/21/07	15-Jun-21	12.800	9.5920		-0.0084	124.4768	0.0059	05/21/07	15-Jun-22	12.800	9.5560		-0.0153	126.4021	0.0111
05/18/07	15-Jun-21	12.800	9.6730		-0.0028	123.7500	0.0019	05/18/07	15-Jun-22	12.900	9.7040		-0.0083	125.0186	0.0060
05/17/07	15-Jun-21	12.800	9.7000		-0.0026	123.5111	0.0018	05/17/07	15-Jun-22	12.900	9.7850		-0.0005	124.2730	0.0004
05/16/07	15-Jun-21	12.800	9.7250		-0.0001	123.2861	0.0000	05/16/07	15-Jun-22	12.900	9.7900		-0.0010	124.2273	0.0008
05/15/07	15-Jun-21	12.800	9.7260		0.0004	123.2887	-0.0003	05/15/07	15-Jun-22	12.900	9.8000		-0.0003	124.1286	0.0002
05/14/07	15-Jun-21	12.800	9.7220		0.0037	123.3270	-0.0026	05/14/07	15-Jun-22	12.900	9.8030		0.0021	124.1090	-0.0016
05/11/07	15-Jun-21	12.800	9.6860		-0.0057	123.8472	0.0040	05/11/07	15-Jun-22	12.900	9.7820		0.9007	124.3053	-0.0006
05/10/07	15-Jun-21	12.800	9.7420		0.0016	123.1561	-0.0012	05/10/07	15-Jun-22	12.900	9.7750		-0.0006	124.3755	0.0005
05/09/07	15-Jun-21	12.800	9.7260		0.0123	123.2990	-0.0085	05/09/07	15-Jun-22	12.900	9.7810		0.0011	124.3193	-0.0008
05/08/07	15-Jun-21	12.800	9.6080		-0.0176	124.3498	0.0125	05/08/07	15-Jun-22	12.900	9.7700		0.0001	124.4248	-0.0065
05/07/07	15-Jun-21	12.800	9.7800		-0.0162	122.8195	0.0116	05/07/07	15-Jun-22	12.800	9.6820		-0.0208	125.2436	0.0154
05/04/07	15-Jun-21	12.800	9.9410		-0.0098	121.4150	0.0070	05/04/07	15-Jun-22	12.900	9.8880		-0.0156	123.3477	0.0116
05/03/07	15-Jun-21	12.800	10.0390		-0.0057	120.5731	0.0041	05/03/07	15-Jun-22	12.900	10.0450		-0.0048	121.9333	0.0036
05/02/07	15-Jun-21	12.800	10.0970		-0.0003	120.0793	0.9002	05/02/07	15-Jun-22	12.900	10.0930		-0.0046	121.5006	0.0034
05/01/07	15-Jun-21	12.800	10.1000		-0.0009	120.0559	0.0006	05/01/07	15-Jun-22	12.900	10.1400		-0.0002	121.0882	0.0002
04/30/07	15-Jun-21	12.800	10.1090		-0.0008	119.9793	0.0005	04/30/07	15-Jun-22	12.900	10.1420		-0.0006	121.0688	0.0004
04/27/07	15-Jun-21	12.800	10.1170		0.0000	119.9139	0.0000	04/27/07	15-Jun-22	12.900	10.1480		-0.0002	121.0180	0.0001
04/26/07	15-Jun-21	12.800	10.1170		-0.0006	119.9145	0.0004	04/26/07	15-Jun-22	12.900	10.1500		-0.0023	121.0010	0.0016
04/25/07	15-Jun-21	12.800	10.1230		-0.0057	119.8693	0.0042	04/25/07	15-Jun-22	12.900	10.1730		-0.9007	120.8070	0.0005
04/24/07	15-Jun-21	12.800	10.1810		-0.0038	119.3714	0.0027	04/24/07	15-Jun-22	12.900	10.1800		-0.0062	120.7477	0.0046
04/23/07	15-Jun-21	12.900	10.2200		-0.0006	119.0470	0.0004	04/23/07	15-Jun-22	12.900	10.2430		-0.0023	120.1907	0.0018
04/20/07	15-Jun-21	12.800	10.2260		-0.0024	119.0005	0.0018	04/20/07	15-Jun-22	12.900	10.2670		-0.0012	119.9778	0.0008
04/19/07	15-Jun-21	12.800	10.2510		-0.0008	118.7921	0.0005	04/19/07	15-Jun-22	12.900	10.2790		-0.0019	119.8780	0.0014
04/18/07	15-Jun-21	12.800	10.2590		-0.0014	118.7272	0.0010	04/18/07	15-Jun-22	12.900	10.2990		-0.0009	119.7065	0.0006
04/17/07	15-Jun-21	12.800	10.2730		0.0000	118.6047	-0.0001	04/17/07	15-Jun-22	12.900	10.3080		-0.0021	119.6333	0.0017
04/16/07	15-Jun-21	12.800	10.2730		0.0002	118.6113	-0.0002	04/16/07	15-Jun-22	12.900	10.3300		0.0005	119.4361	-0.0004
04/13/07	15-Jun-21	12.800	10.2710		0.0003	1									

04/03/07	15-Jun-21	12.800	10.3810	-0.0001	117.7233	0.0001	04/03/07	15-Jun-22	12.900	10.4190	-0.0010	118.6856	0.0007
04/02/07	15-Jun-21	12.800	10.3820	-0.0001	117.7168	0.0000	04/02/07	15-Jun-22	12.900	10.4290	-0.0005	118.5989	0.0003
03/30/07	15-Jun-21	12.800	10.3830	0.0002	117.7110	-0.0002	03/30/07	15-Jun-22	12.900	10.4340	0.0011	118.5594	-0.0008
03/29/07	15-Jun-21	12.800	10.3810	0.0004	117.7350	-0.0003	03/29/07	15-Jun-22	12.900	10.4230	0.0002	118.6553	-0.0002
03/28/07	15-Jun-21	12.800	10.3770	-0.0002	117.7706	0.0002	03/28/07	15-Jun-22	12.900	10.4210	0.0007	118.6770	-0.0005
03/27/07	15-Jun-21	12.800	10.3790	-0.0003	117.7516	0.0002	03/27/07	15-Jun-22	12.900	10.4140	-0.0006	118.7354	0.0004
03/26/07	15-Jun-21	12.800	10.3820	-0.0001	117.7245	0.0000	03/26/07	15-Jun-22	12.900	10.4200	0.0000	118.6876	0.0000
03/23/07	15-Jun-21	12.800	10.3830	0.0003	117.7226	-0.0002	03/23/07	15-Jun-22	12.800	10.4200	0.0006	118.6876	-0.0005
03/22/07	15-Jun-21	12.800	10.3800	-0.0004	117.7516	0.0003	03/22/07	15-Jun-22	12.900	10.4140	-0.0004	118.7453	0.0003
03/21/07	15-Jun-21	12.800	10.3840	-0.0013	117.7219	0.0010	03/21/07	15-Jun-22	12.900	10.4180	-0.0014	118.7073	0.0010
03/20/07	15-Jun-21	12.800	10.3980	-0.0029	117.6060	0.0021	03/20/07	15-Jun-22	12.900	10.4330	-0.0026	118.5845	0.0020
03/19/07	15-Jun-21	12.800	10.4280	-0.0004	117.3548	0.0003	03/19/07	15-Jun-22	12.900	10.4800	-0.0013	118.3504	0.0010
03/16/07	15-Jun-21	12.800	10.4320	-0.0018	117.3196	0.0013	03/16/07	15-Jun-22	12.900	10.4740	0.0008	118.2340	-0.0005
03/15/07	15-Jun-21	12.800	10.4510	0.0033	117.1723	-0.0024	03/15/07	15-Jun-22	12.900	10.4660	0.0011	118.2981	-0.0009
03/14/07	15-Jun-21	12.800	10.4170	0.0016	117.4526	-0.0012	03/14/07	15-Jun-22	12.900	10.4550	0.0011	118.4022	-0.0009
03/13/07	15-Jun-21	12.800	10.4000	-0.0082	117.5979	0.0046	03/13/07	15-Jun-22	12.900	10.4430	-0.0010	118.5087	0.0007
03/12/07	15-Jun-21	12.800	10.4650	-0.0046	117.0592	0.0033	03/12/07	15-Jun-22	12.900	10.4530	-0.0080	118.4199	0.0061
03/09/07	15-Jun-21	12.800	10.5130	-0.0045	116.8709	0.0033	03/09/07	15-Jun-22	12.900	10.5370	-0.0031	117.7031	0.0024
03/08/07	15-Jun-21	12.800	10.5600	-0.0012	116.2889	0.0009	03/08/07	15-Jun-22	12.900	10.5700	-0.0012	117.4214	0.0008
03/07/07	15-Jun-21	12.800	10.5730	-0.0011	116.1799	0.0008	03/07/07	15-Jun-22	12.900	10.5830	-0.0015	117.3220	0.0011
03/06/07	15-Jun-21	12.800	10.5850	0.0044	116.0884	-0.0032	03/06/07	15-Jun-22	12.900	10.5990	-0.0016	117.1876	0.0013
03/05/07	15-Jun-21	12.800	10.5390	-0.0018	116.4638	0.0014	03/05/07	15-Jun-22	12.900	10.6160	0.0043	117.0392	-0.0033
03/02/07	15-Jun-21	12.800	10.5580	-0.0013	116.3064	0.0010	03/02/07	15-Jun-22	12.900	10.5710	-0.0007	117.4227	0.0005
03/01/07	15-Jun-21	12.800	10.5720	0.0039	116.1954	-0.0029	03/01/07	15-Jun-22	12.900	10.5780	-0.0016	117.3626	0.0012
02/28/07	15-Jun-21	12.800	10.5310	-0.0009	116.5384	0.0006	02/28/07	15-Jun-22	12.900	10.5950	0.0029	117.2256	-0.0022
02/27/07	15-Jun-21	12.800	10.5400	-0.0041	116.4844	0.0030	02/27/07	15-Jun-22	12.800	10.5640	-0.0007	117.4886	0.0005
02/26/07	15-Jun-21	12.800	10.5830	-0.0016	116.1139	0.0012	02/26/07	15-Jun-22	12.900	10.5710	-0.0034	117.4297	0.0026
02/23/07	15-Jun-21	12.800	10.6000	0.0012	115.9775	-0.0010	02/23/07	15-Jun-22	12.900	10.6070	-0.0019	117.1302	0.0014
02/22/07	15-Jun-21	12.800	10.5870	0.0003	116.0902	-0.0002	02/22/07	15-Jun-22	12.900	10.6270	0.0013	116.9636	-0.0011
02/21/07	15-Jun-21	12.800	10.5840	0.0007	116.1160	-0.0005	02/21/07	15-Jun-22	12.900	10.6130	0.0014	117.0868	-0.0011
02/20/07	15-Jun-21	12.800	10.5770	0.0052	116.1751	-0.0038	02/20/07	15-Jun-22	12.900	10.5980	0.0010	117.2144	-0.0008
02/19/07	15-Jun-21	12.800	10.5220	0.0008	116.6201	-0.0006	02/19/07	15-Jun-22	12.900	10.5870	0.0031	117.3054	-0.0024
02/16/07	15-Jun-21	12.800	10.5140	-0.0006	116.8914	0.0004	02/16/07	15-Jun-22	12.900	10.5540	-0.0001	117.5928	0.0001
02/15/07	15-Jun-21	12.800	10.5200	0.0051	116.6493	-0.0037	02/15/07	15-Jun-22	12.900	10.5550	-0.0003	117.5806	0.0002
02/14/07	15-Jun-21	12.800	10.4670	0.0025	117.0862	-0.0018	02/14/07	15-Jun-22	12.900	10.5580	0.0051	117.5622	-0.0039
02/13/07	15-Jun-21	12.800	10.4410	0.0009	117.3020	-0.0007	02/13/07	15-Jun-22	12.800	10.5040	0.0022	118.0209	-0.0017
02/12/07	15-Jun-21	12.800	10.4320	-0.0006	117.3787	0.0004	02/12/07	15-Jun-22	12.900	10.4810	-0.0010	118.2231	0.0007
02/09/07	15-Jun-21	12.800	10.4380	0.0123	117.3311	-0.0091	02/09/07	15-Jun-22	12.900	10.4910	0.0016	118.1422	-0.0012
02/08/07	15-Jun-21	12.800	10.3110	0.0043	118.4033	-0.0031	02/08/07	15-Jun-22	12.900	10.4740	0.0127	118.2878	-0.0095
02/07/07	15-Jun-21	12.800	10.2670	0.0034	118.7780	-0.0025	02/07/07	15-Jun-22	12.900	10.3430	0.0024	119.4249	-0.0019
02/06/07	15-Jun-21	12.800	10.2320	-0.0012	119.0750	0.0009	02/06/07	15-Jun-22	12.900	10.3180	0.0042	119.6499	-0.0031
02/05/07	15-Jun-21	12.800	10.2440	-0.0003	118.9709	0.0002	02/05/07	15-Jun-22	12.900	10.2750	-0.0012	120.0230	0.0008
02/02/07	15-Jun-21	12.800	10.2470	-0.0004	118.9518	0.0003	02/02/07	15-Jun-22	12.900	10.2870	-0.0006	119.9257	0.0005
02/01/07	15-Jun-21	12.800	10.2510	-0.0016	118.9214	0.0011	02/01/07	15-Jun-22	12.800	10.2930	0.0009	119.8712	-0.0007
01/31/07	15-Jun-21	12.800	10.2670	-0.0029	118.7896	0.0021	01/31/07	15-Jun-22	12.800	10.2840	-0.0045	119.9571	0.0034
01/30/07	15-Jun-21	12.800	10.2970	0.0017	118.5362	-0.0012	01/30/07	15-Jun-22	12.900	10.3300	-0.0014	119.5535	0.0011
01/29/07	15-Jun-21	12.800	10.2800	0.0030	118.6792	-0.0023	01/29/07	15-Jun-22	12.900	10.3450	0.0007	119.4266	-0.0006
01/28/07	15-Jun-21	12.800	10.2480	0.0001	118.9485	-0.0001	01/28/07	15-Jun-22	12.900	10.3380	0.0037	119.4928	-0.0028
01/25/07	15-Jun-21	12.800	10.2480	-0.0007	118.9565	0.0004	01/25/07	15-Jun-22	12.900	10.3000	-0.0023	119.8280	0.0018
01/24/07	15-Jun-21	12.800	10.2550	-0.0034	118.9058	0.0025	01/24/07	15-Jun-22	12.900	10.3240	0.0015	119.6183	-0.0011
01/23/07	15-Jun-21	12.800	10.2900	-0.0005	118.6048	0.0003	01/23/07	15-Jun-22	12.900	10.3090	-0.0015	119.7548	0.0011
01/22/07	15-Jun-21	12.800	10.2950	-0.0028	118.5642	0.0020	01/22/07	15-Jun-22	12.900	10.3250	-0.0024	119.6185	0.0018
01/19/07	15-Jun-21	12.800	10.3240	-0.0025	118.3224	0.0018	01/19/07	15-Jun-22	12.900	10.3500	-0.0008	119.4027	0.0006
01/18/07	15-Jun-21	12.800	10.3500	0.0053	118.1134	-0.0039	01/18/07	15-Jun-22	12.900	10.3580	-0.0021	119.3277	0.0015
01/17/07	15-Jun-21	12.800	10.2950	-0.0137	118.5804	0.0102	01/17/07	15-Jun-22	12.900	10.3800	0.0045	119.1455	-0.0035
01/16/07	15-Jun-21	12.800	10.4380	-0.0029	117.3782	0.0021	01/16/07	15-Jun-22	12.900	10.3330	-0.0131	119.5584	0.0100
01/15/07	15-Jun-21	12.800	10.4680	0.0181	117.1342	-0.0132	01/15/07	15-Jun-22	12.900	10.4700	0.0039	118.3722	-0.0030
01/12/07	15-Jun-21	12.800	10.2820	0.0077	118.6984	-0.0057	01/12/07	15-Jun-22	12.900	10.4290	0.0100	118.7232	-0.0075
01/11/07	15-Jun-21	12.800	10.2030	0.0126	119.3738	-0.0091	01/11/07	15-Jun-22	12.900	10.3260	0.0070	119.6214	-0.0053
01/10/07	15-Jun-21	12.800	10.0760	0.0014	120.4647	-0.0010	01/10/07	15-Jun-22	12.900	10.2540	0.0147	120.2619	-0.0110
01/09/07	15-Jun-21	12.800	10.0620	0.0030	120.5886	-0.0022	01/09/07	15-Jun-22	12.900	10.1050	0.0033	121.5935	-0.0025
01/08/07	15-Jun-21	12.800	10.0320	0.0039	120.8542	-0.0028	01/08/07	15-Jun-22	12.900	10.0720	0.0019	121.8937	-0.0014
01/05/07	15-Jun-21	12.800	9.9930	-0.0046	121.1943	0.0032	01/05/07	15-Jun-22	12.900	10.0530	0.0021	122.0656	-0.0016
01/04/07	15-Jun-21	12.800	10.0390	-0.0032	120.8050	0.0023	01/04/07	15-Jun-22	12.900	10.0320	-0.0039	122.2636	0.0028
01/03/07	15-Jun-21	12.800	10.0710	-0.0073	120.5238	0.0008	01/03/07	15-Jun-22	12.900	10.0710	0.0007	121.9179	-0.0005
01/02/07	15-Jun-21	12.800	10.1451	0.0000	120.4275	0.0000	01/02/07	15-Jun-22	12.900	10.0640	0.0000	121.9792	0.0000
		Yield Change =	0.0368	120.8770	-0.0264			Yield Change =	0.0390	122.0137	-0.0249		
		Probabilita Adverse Yield Move =	0.9996					Probabilita Adverse Yield Move =	0.9996				
		Standar Deviasi =	0.0080					Standar Deviasi =	0.0074				
		Adverse Daily Yield Move =	0.0269					Adverse Daily Yield Move =	0.0249				
		Market Value Position =	1,000,000					Market Value Position =	1,000,000				
		Modified Duration,2B/12/2007 =	6.66580					Modified Duration,2B/12/2007 =	6.87900				
		Modified Duration plus Convexity =	0.7200	7.3858				Modified Duration plus Convexity =	0.7800	7.6590			
		Daily Price Volatility =	-0.179215	-0.198573				Daily Price Volatility =	-0.171323	-0.190749			
		Daily Earning at Risk (DEAR) =	(1,782.15)	(1,985.73)				Daily Earning at Risk (DEAR) =	(1,713.23)	(1,907.49)			
		VAR untuk N hari (2 hari) =	(2,534.48)	(2,808.24)				VAR untuk N hari (2 hari) =	(2,422.88)	(2,697.60)			
		VAR untuk N hari (7 hari) =	(4,741.58)	(5,253.74)				VAR untuk N hari (7 hari) =	(4,532.79)	(5,046.75)			

VAR untuk 1 bulan (30 hari) = (9,816.01) (10,876.28)	VAR untuk 1 bulan (30 hari) = (9,383.76) (10,447.77)
VAR untuk 2 bulan (60 hari) = (13,881.94) (15,381.38)	VAR untuk 2 bulan (60 hari) = (13,270.64) (14,775.38)
VAR untuk 3 bulan (90 hari) = (17,001.83) (18,838.27)	VAR untuk 3 bulan (90 hari) = (16,253.15) (18,096.08)
VAR untuk 4 bulan (120 hari) = (21,752.56) (24,320.10)	VAR untuk 4 bulan (120 hari) = (18,767.53) (20,895.55)
VAR untuk 5 bulan (150 hari) = (21,949.27) (26,641.33)	VAR untuk 5 bulan (150 hari) = (20,982.73) (23,361.93)
VAR untuk 6 bulan (180 hari) = (24,044.22) (32,003.66)	VAR untuk 6 bulan (180 hari) = (22,985.43) (25,591.72)
VAR untuk 12 bulan (360 hari) = (34,003.66) (37,876.53)	VAR untuk 12 bulan (360 hari) = (32,506.31) (36,192.15)

Sumber: Blomberg, diolah dengan Bloomberg, Govt Bond FR0034

Sumber: Blomberg, diolah dengan Bloomberg, Govt Bond FR0035

Periode Juni 2008 FR0036 & FR0037

Govt Bond FR0036						Govt Bond FR0037							
Date	Maturity	Coupon	YTM	Yield Change	Price	Date	Maturity	Coupon	YTM	Yield Change	Price		
07/07/08	15-Sep-19	11.500	13.2630	-0.0051	89.8235	0.0040	07/07/08	15-Sep-26	12.000	13.6530	-0.0050	88.9456	0.0047
07/04/08	15-Sep-19	11.500	13.3310	-0.0051	89.4645	0.0040	07/04/08	15-Sep-26	12.000	13.7210	0.0042	88.5299	-0.0039
07/03/08	15-Sep-19	11.500	13.3990	0.0071	89.1053	-0.0055	07/03/08	15-Sep-26	12.000	13.6630	0.0040	88.8790	-0.0038
07/02/08	15-Sep-19	11.500	13.3040	-0.0046	89.5990	0.0037	07/02/08	15-Sep-26	12.000	13.6080	-0.0105	89.2140	0.0099
07/01/08	15-Sep-19	11.500	13.3660	0.0013	89.2720	-0.0010	07/01/08	15-Sep-26	12.000	13.7530	-0.0013	88.3381	0.0012
06/30/08	15-Sep-19	11.500	13.3480	0.0020	89.3632	-0.0015	06/30/08	15-Sep-26	12.000	13.7710	0.0067	88.2300	-0.0061
06/27/08	15-Sep-19	11.500	13.3220	-0.0014	89.5016	0.0011	06/27/08	15-Sep-26	12.000	13.6800	0.0001	88.7750	-0.0001
06/26/08	15-Sep-19	11.500	13.3410	-0.0031	89.4002	0.0025	06/26/08	15-Sep-26	12.000	13.6790	-0.0007	88.7833	0.0006
06/25/08	15-Sep-19	11.500	13.3830	0.0057	89.1750	-0.0045	06/25/08	15-Sep-26	12.000	13.6880	0.0011	88.7264	-0.0010
06/24/08	15-Sep-19	11.500	13.3070	0.0040	89.5757	-0.0031	06/24/08	15-Sep-26	12.000	13.6730	0.0083	88.8141	-0.0076
06/23/08	15-Sep-19	11.500	13.2540	0.0031	89.8542	-0.0025	06/23/08	15-Sep-26	12.000	13.5610	-0.0024	89.4950	0.0022
06/20/08	15-Sep-19	11.500	13.2130	0.0020	90.0750	-0.0016	06/20/08	15-Sep-26	12.000	13.5930	-0.0038	89.3001	0.0036
06/19/08	15-Sep-19	11.500	13.1860	0.0183	90.2179	-0.0140	06/19/08	15-Sep-26	12.000	13.6450	-0.0147	88.9801	0.0139
06/18/08	15-Sep-19	11.500	12.9490	-0.0361	91.5000	0.0293	06/18/08	15-Sep-26	12.000	13.8490	0.0055	87.7600	-0.0051
06/17/08	15-Sep-19	11.500	13.4340	-0.0050	88.8951	0.0039	06/17/08	15-Sep-26	12.000	13.7730	-0.0017	88.2113	0.0015
06/16/08	15-Sep-19	11.500	13.5010	-0.0027	88.5483	0.0022	06/16/08	15-Sep-26	12.000	13.7960	-0.0011	88.0749	0.0010
06/13/08	15-Sep-19	11.500	13.5370	-0.0035	88.3539	0.0028	06/13/08	15-Sep-26	12.000	13.8110	0.0030	87.9836	-0.0028
06/12/08	15-Sep-19	11.500	13.5840	0.0079	88.1081	-0.0062	06/12/08	15-Sep-26	12.000	13.7700	0.0035	88.2295	-0.0032
06/11/08	15-Sep-19	11.500	13.4780	0.0074	88.6595	-0.0058	06/11/08	15-Sep-26	12.000	13.7220	0.0041	88.5144	-0.0038
06/10/08	15-Sep-19	11.500	13.3790	0.0154	89.1777	-0.0120	06/10/08	15-Sep-26	12.000	13.6660	0.0229	88.8480	-0.0208
06/09/08	15-Sep-19	11.500	13.1760	0.0100	90.2589	-0.0077	06/09/08	15-Sep-26	12.000	13.3600	0.0249	90.7345	-0.0223
06/06/08	15-Sep-19	11.500	13.0460	0.0032	90.9562	-0.0025	06/06/08	15-Sep-26	12.000	13.0350	-0.0041	92.8063	0.0038
06/05/08	15-Sep-19	11.500	13.0050	0.0008	91.1828	-0.0005	06/05/08	15-Sep-26	12.000	13.0890	0.0011	92.4557	-0.0010
06/04/08	15-Sep-19	11.500	12.9950	0.0083	91.2322	-0.0064	06/04/08	15-Sep-26	12.000	13.0740	0.0018	92.5469	-0.0017
06/03/08	15-Sep-19	11.500	12.8880	0.0026	91.8189	-0.0020	06/03/08	15-Sep-26	12.000	13.0500	0.0049	92.7057	-0.0045
06/02/08	15-Sep-19	11.500	12.8540	0.0051	92.0060	-0.0039	06/02/08	15-Sep-26	12.000	12.9860	0.0022	93.1205	-0.0020
05/30/08	15-Sep-19	11.500	12.7890	0.0040	92.3643	-0.0031	05/30/08	15-Sep-26	12.000	12.9580	-0.0068	93.3054	0.0063
05/29/08	15-Sep-19	11.500	12.7380	-0.0016	92.6471	0.0013	05/29/08	15-Sep-26	12.000	13.0470	-0.0031	92.7214	0.0029
05/28/08	15-Sep-19	11.500	12.7590	-0.0057	92.5287	0.0052	05/28/08	15-Sep-26	12.000	13.0880	0.0048	92.4578	-0.0043
05/27/08	15-Sep-19	11.500	12.8450	0.0012	92.0515	-0.0009	05/27/08	15-Sep-26	12.000	13.0260	0.0018	92.8575	-0.0017
05/26/08	15-Sep-19	11.500	12.8300	0.0183	92.1324	-0.0138	05/26/08	15-Sep-26	12.000	13.0020	0.0037	93.0199	-0.0034
05/23/08	15-Sep-19	11.500	12.5990	0.0048	93.4251	-0.0036	05/23/08	15-Sep-26	12.000	12.9540	-0.0002	93.3338	0.0002
05/22/08	15-Sep-19	11.500	12.5390	0.0004	93.7670	-0.0003	05/22/08	15-Sep-26	12.000	12.9570	0.0026	93.3111	-0.0023
05/21/08	15-Sep-19	11.500	12.5340	-0.0117	93.7936	0.0090	05/21/08	15-Sep-26	12.000	12.9240	-0.0029	93.5291	0.0026
05/19/08	15-Sep-19	11.500	12.6830	0.0059	92.9639	-0.0044	05/19/08	15-Sep-26	12.000	12.9610	-0.0016	93.2876	0.0015
05/16/08	15-Sep-19	11.500	12.6090	-0.0114	93.3692	0.0089	05/16/08	15-Sep-26	12.000	12.9820	-0.0107	93.1465	0.0099
05/15/08	15-Sep-19	11.500	12.7650	-0.0016	92.5481	0.0013	05/15/08	15-Sep-26	12.000	13.1220	0.0064	92.2371	-0.0059
05/14/08	15-Sep-19	11.500	12.7760	-0.0002	92.4268	0.0002	05/14/08	15-Sep-26	12.000	13.0380	-0.0069	92.7819	0.0063
05/13/08	15-Sep-19	11.500	12.7790	-0.0062	92.4093	0.0048	05/13/08	15-Sep-26	12.000	13.1280	-0.0016	92.2035	0.0015
05/12/08	15-Sep-19	11.500	12.8590	-0.0005	91.9857	0.0004	05/12/08	15-Sep-26	12.000	13.1490	-0.0017	92.0678	0.0016
05/09/08	15-Sep-19	11.500	12.8680	0.0001	91.9283	0.0000	05/09/08	15-Sep-26	12.000	13.1720	-0.0026	91.9208	0.0024
05/08/08	15-Sep-19	11.500	12.8650	-0.0050	91.9312	0.0039	05/08/08	15-Sep-26	12.000	13.2060	-0.0017	91.6995	0.0016
05/07/08	15-Sep-19	11.500	12.9300	-0.0005	91.5708	0.0004	05/07/08	15-Sep-26	12.000	13.2290	-0.0035	91.5531	0.0032
05/06/08	15-Sep-19	11.500	12.9360	-0.0039	91.5374	0.0031	05/06/08	15-Sep-26	12.000	13.2760	0.0002	91.2570	-0.0002
05/05/08	15-Sep-19	11.500	12.9970	0.0029	91.2562	-0.0022	05/05/08	15-Sep-26	12.000	13.2740	0.0033	91.2720	-0.0030
05/02/08	15-Sep-19	11.500	12.9490	0.0001	91.4616	-0.0001	05/02/08	15-Sep-26	12.000	13.2300	-0.0016	91.5480	0.0015
04/30/08	15-Sep-19	11.500	12.9480	-0.0027	91.4684	0.0021	04/30/08	15-Sep-26	12.000	13.2510	-0.0020	91.4136	0.0018
04/29/08	15-Sep-19	11.500	12.9830	-0.0051	91.2754	0.0040	04/29/08	15-Sep-26	12.000	13.2780	-0.0001	91.2468	0.0001
04/28/08	15-Sep-19	11.500	13.0500	-0.0024	90.9109	0.0019	04/28/08	15-Sep-26	12.000	13.2790	-0.0030	91.2384	0.0028
04/25/08	15-Sep-19	11.500	13.0810	-0.0071	90.7414	0.0057	04/25/08	15-Sep-26	12.000	13.3190	-0.0041	90.9879	0.0038
04/24/08	15-Sep-19	11.500	13.1750	0.0189	90.2299	-0.0145	04/24/08	15-Sep-26	12.000	13.3740	-0.0022	90.6429	0.0020
04/23/08	15-Sep-19	11.500	12.9310	0.0590	91.5598	-0.0429	04/23/08	15-Sep-26	12.000	13.4040	0.0276	90.4586	-0.0247
04/22/08	15-Sep-19	11.500	12.2110	0.0011	95.6600	-0.0009	04/22/08	15-Sep-26	12.000	13.0440	0.0066	92.7481	-0.0060
04/21/08	15-Sep-19	11.500	12.1970	0.0030	95.7417	-0.0023	04/21/08	15-Sep-26	12.000	12.9580	0.0075	93.3112	-0.0067
04/18/08	15-Sep-19	11.500	12.1600	0.0055	95.9612	-0.0040	04/18/08	15-Sep-26	12.000	12.8620	0.0005	93.9413	-0.0004
04/17/08	15-Sep-19	11.500	12.0940	-0.0037	96.3465	0.0027	04/17/08	15-Sep-26	12.000	12.8560	0.0128	93.9822	-0.0115
04/16/08	15-Sep-19	11.500	12.1390	0.0057	96.0850	-0.0042	04/16/08	15-Sep-26	12.000	12.6940	-0.0208	95.0733	0.0192

04/15/08	15-Sep-19	11.500	12.0700	0.0126	96.4910	-0.0093	04/15/08	15-Sep-26	12.000	12.9630	0.0243	93.2813	-0.0215	
04/14/08	15-Sep-19	11.500	11.9200	-0.0042	97.3929	0.0031	04/14/08	15-Sep-26	12.000	12.6560	-0.0020	95.3333	0.0018	
04/11/08	15-Sep-19	11.500	11.9700	-0.0164	97.0888	0.0124	04/11/08	15-Sep-26	12.000	12.6810	-0.0364	95.1602	0.0344	
04/10/08	15-Sep-19	11.500	12.1700	-0.0284	95.9002	0.0221	04/10/08	15-Sep-26	12.000	13.1600	0.0099	92.0000	-0.0090	
04/09/08	15-Sep-19	11.500	12.5260	-0.0396	93.8293	0.0318	04/09/08	15-Sep-26	12.000	13.0310	-0.0175	92.8341	0.0183	
04/08/08	15-Sep-19	11.500	13.0430	0.0255	90.9375	-0.0194	04/08/08	15-Sep-26	12.000	13.2630	-0.0058	91.3492	0.0054	
04/07/08	15-Sep-19	11.500	12.7190	0.0031	92.7333	-0.0024	04/07/08	15-Sep-26	12.000	13.3400	0.0167	90.8628	-0.0151	
04/04/08	15-Sep-19	11.500	12.6800	0.0614	92.9577	-0.0441	04/04/08	15-Sep-26	12.000	13.1210	0.0661	92.2544	-0.0563	
04/03/08	15-Sep-19	11.500	11.9460	0.0158	97.2422	-0.0115	04/03/08	15-Sep-26	12.000	12.3070	0.0110	97.7613	-0.0097	
04/02/08	15-Sep-19	11.500	11.7800	0.0042	98.3701	-0.0031	04/02/08	15-Sep-26	12.000	12.1730	0.0030	98.7222	-0.0026	
04/01/08	15-Sep-19	11.500	11.7110	0.0159	98.6761	-0.0114	04/01/08	15-Sep-26	12.000	12.1370	0.0112	98.9831	-0.0099	
03/31/08	15-Sep-19	11.500	11.5280	0.0145	99.8101	-0.0103	03/31/08	15-Sep-26	12.000	12.0020	0.0082	99.9690	-0.0072	
03/28/08	15-Sep-19	11.500	11.3830	0.0004	100.8531	-0.0003	03/28/08	15-Sep-26	12.000	11.9040	0.0071	100.6982	-0.0062	
03/27/08	15-Sep-19	11.500	11.3590	0.0180	100.8809	-0.0127	03/27/08	15-Sep-26	12.000	11.8200	0.0085	101.3280	-0.0074	
03/26/08	15-Sep-19	11.500	11.1580	0.0031	102.1747	-0.0022	03/26/08	15-Sep-26	12.000	11.7200	0.0232	102.0838	-0.0198	
03/25/08	15-Sep-19	11.500	11.1240	-0.0202	102.3953	0.0146	03/25/08	15-Sep-26	12.000	11.4540	-0.0091	104.1463	0.0079	
03/24/08	15-Sep-19	11.500	11.3530	0.0207	100.9250	-0.0144	03/24/08	15-Sep-26	12.000	11.5590	0.0238	103.3312	-0.0201	
03/19/08	15-Sep-19	11.500	11.1230	0.0033	102.4004	-0.0024	03/19/08	15-Sep-26	12.000	11.2900	-0.0006	105.4550	0.0005	
03/18/08	15-Sep-19	11.500	11.0880	0.0030	102.6496	-0.0021	03/18/08	15-Sep-26	12.000	11.2970	-0.0128	105.4063	0.0112	
03/17/08	15-Sep-19	11.500	11.0530	0.0310	102.8648	-0.0210	03/17/08	15-Sep-26	12.000	11.4440	0.0047	104.2339	-0.0040	
03/14/08	15-Sep-19	11.500	10.7210	0.0021	105.0750	-0.0014	03/14/08	15-Sep-26	12.000	11.3910	0.0071	104.6543	-0.0061	
03/13/08	15-Sep-19	11.500	10.8990	0.0044	105.2267	-0.0030	03/13/08	15-Sep-26	12.000	11.3110	0.0086	105.2943	-0.0073	
03/12/08	15-Sep-19	11.500	10.6520	0.0048	105.5455	-0.0032	03/12/08	15-Sep-26	12.000	11.2150	0.0079	106.0700	-0.0067	
03/11/08	15-Sep-19	11.500	10.6030	0.0017	105.8822	-0.0012	03/11/08	15-Sep-26	12.000	11.1270	0.0132	106.7887	-0.0111	
03/10/08	15-Sep-19	11.500	10.5850	0.0016	106.0058	-0.0011	03/10/08	15-Sep-26	12.000	10.9820	-0.0001	107.9885	0.0001	
03/07/08	15-Sep-19	11.500	10.5680	0.0027	106.1183	-0.0018	03/07/08	15-Sep-26	12.000	10.9830	0.0071	107.9804	-0.0059	
03/06/08	15-Sep-19	11.500	10.5400	0.0002	106.3131	-0.0001	03/06/08	15-Sep-26	12.000	10.9060	-0.0058	108.6250	0.0050	
03/05/08	15-Sep-19	11.500	10.5380	0.0014	106.3265	-0.0010	03/05/08	15-Sep-26	12.000	10.9700	0.0063	108.0840	-0.0053	
03/04/08	15-Sep-19	11.500	10.5230	0.0063	106.4308	-0.0043	03/04/08	15-Sep-26	12.000	10.9010	0.0010	108.6618	-0.0008	
03/03/08	15-Sep-19	11.500	10.4570	0.0079	106.8858	-0.0053	03/03/08	15-Sep-26	12.000	10.8900	-0.0008	108.7517	0.0005	
02/29/08	15-Sep-19	11.500	10.3750	0.0030	107.4601	-0.0020	02/29/08	15-Sep-26	12.000	10.8960	0.0028	108.7000	-0.0024	
02/29/08	15-Sep-19	11.500	10.3440	0.0055	107.6768	-0.0037	02/28/08	15-Sep-26	12.000	10.8560	0.0023	108.9597	-0.0020	
02/27/08	15-Sep-19	11.500	10.2870	-0.0111	108.0725	0.0075	02/27/08	15-Sep-26	12.000	10.8410	0.0000	109.1730	0.0001	
02/26/08	15-Sep-19	11.500	10.4020	0.0005	107.2733	-0.0003	02/26/08	15-Sep-26	12.000	10.8410	0.0023	109.1652	-0.0020	
02/25/08	15-Sep-19	11.500	10.3970	0.0008	107.3078	-0.0005	02/25/08	15-Sep-26	12.000	10.8160	0.0003	109.3810	-0.0002	
02/22/08	15-Sep-19	11.500	10.3890	0.0035	107.3603	-0.0023	02/22/08	15-Sep-26	12.000	10.8130	0.0200	109.4069	-0.0165	
02/21/08	15-Sep-19	11.500	10.3530	0.0010	107.6124	-0.0007	02/21/08	15-Sep-26	12.000	10.6010	0.0007	111.2388	-0.0005	
02/20/08	15-Sep-19	11.500	10.3430	0.0000	107.6843	0.0000	02/20/08	15-Sep-26	12.000	10.5940	0.0000	111.3000	0.0000	
02/19/08	15-Sep-19	11.500	10.3430	-0.0018	107.6874	0.0012	02/19/08	15-Sep-26	12.000	10.5940	-0.0139	111.3000	0.0118	
02/18/08	15-Sep-19	11.500	10.3620	0.0006	107.5547	-0.0004	02/18/08	15-Sep-26	12.000	10.7430	0.0135	110.0071	-0.0111	
02/15/08	15-Sep-19	11.500	10.3560	0.0002	107.5981	-0.0002	02/15/08	15-Sep-26	12.000	10.6000	-0.0008	111.2457	0.0007	
02/14/08	15-Sep-19	11.500	10.3540	-0.0004	107.6131	0.0003	02/14/08	15-Sep-26	12.000	10.6090	-0.0057	111.1663	0.0048	
02/13/08	15-Sep-19	11.500	10.3580	0.0016	107.5818	-0.0011	02/13/08	15-Sep-26	12.000	10.6700	-0.0004	110.6367	0.0003	
02/12/08	15-Sep-19	11.500	10.3410	0.0008	107.7036	-0.0005	02/12/08	15-Sep-26	12.000	10.6740	0.0007	110.5987	-0.0006	
02/11/08	15-Sep-19	11.500	10.3330	0.0020	107.7594	-0.0014	02/11/08	15-Sep-26	12.000	10.6670	0.0008	110.6616	-0.0007	
02/08/08	15-Sep-19	11.500	10.3120	0.0019	107.9069	-0.0013	02/08/08	15-Sep-26	12.000	10.6590	0.0025	110.7368	-0.0021	
02/06/08	15-Sep-19	11.500	10.2920	0.0029	108.0512	-0.0020	02/06/08	15-Sep-26	12.000	10.6320	-0.0001	110.9696	0.0001	
02/05/08	15-Sep-19	11.500	10.2620	0.0011	108.2647	-0.0007	02/05/08	15-Sep-26	12.000	10.6330	0.0007	110.9834	-0.0005	
02/04/08	15-Sep-19	11.500	10.2510	0.0068	108.3435	-0.0045	02/04/08	15-Sep-26	12.000	10.6260	0.0029	111.0171	-0.0024	
02/01/08	15-Sep-19	11.500	10.1820	0.0011	108.8323	-0.0008	02/01/08	15-Sep-26	12.000	10.5950	-0.0001	111.2896	0.0000	
01/31/08	15-Sep-19	11.500	10.1710	0.0008	108.9162	-0.0005	01/31/08	15-Sep-26	12.000	10.5960	0.0019	111.2855	-0.0016	
01/30/08	15-Sep-19	11.500	10.1630	-0.0007	108.9713	0.0004	01/30/08	15-Sep-26	12.000	10.5760	-0.0014	111.4587	0.0012	
01/29/08	15-Sep-19	11.500	10.1700	0.0023	108.9252	-0.0015	01/29/08	15-Sep-26	12.000	10.5910	0.0029	111.3257	-0.0025	
01/29/08	15-Sep-19	11.500	10.1470	0.0027	108.0868	-0.0018	01/28/08	15-Sep-26	12.000	10.5600	-0.0006	111.6027	0.0004	
01/25/08	15-Sep-19	11.500	10.1200	-0.0004	109.2797	0.0002	01/25/08	15-Sep-26	12.000	10.5660	0.0178	111.5526	-0.0146	
01/24/08	15-Sep-19	11.500	10.1240	0.0055	109.2552	-0.0036	01/24/08	15-Sep-26	12.000	10.3810	-0.0011	113.2000	0.0009	
01/23/08	15-Sep-19	11.500	10.0890	0.0074	109.6520	-0.0049	01/23/08	15-Sep-26	12.000	10.3920	-0.0028	113.1000	0.0023	
01/22/08	15-Sep-19	11.500	9.9950	-0.0025	110.1829	0.0017	01/22/08	15-Sep-26	12.000	10.4210	-0.0016	112.8417	0.0014	
01/21/08	15-Sep-19	11.500	10.0200	-0.0002	110.0102	0.0001	01/21/08	15-Sep-26	12.000	10.4380	-0.0018	112.6844	0.0015	
01/18/08	15-Sep-19	11.500	10.0220	0.0020	109.9955	-0.0014	01/18/08	15-Sep-26	12.000	10.4570	-0.0001	112.5207	0.0001	
01/17/08	15-Sep-19	11.500	10.0020	-0.0029	110.1456	0.0018	01/17/08	15-Sep-26	12.000	10.4580	-0.0021	112.5075	0.0017	
01/16/08	15-Sep-19	11.500	10.0310	0.0004	109.9365	-0.0003	01/16/08	15-Sep-26	12.000	10.4800	0.0036	112.3183	-0.0030	
01/15/08	15-Sep-19	11.500	10.0270	-0.0013	109.9642	0.0008	01/15/08	15-Sep-26	12.000	10.4420	-0.0066	112.6514	0.0055	
01/14/08	15-Sep-19	11.500	10.0400	-0.0113	109.8730	0.0076	01/14/08	15-Sep-26	12.000	10.5110	0.0081	112.0350	-0.0067	
01/11/08	15-Sep-19	11.500	10.1550	-0.0027	109.0458	0.0018	01/11/08	15-Sep-26	12.000	10.4270	-0.0288	112.7925	0.0248	
01/09/08	15-Sep-19	11.500	10.1820	-0.0078	108.6515	0.0052	01/09/08	15-Sep-26	12.000	10.7380	0.0340	110.0681	-0.0275	
01/08/08	15-Sep-19	11.500	10.2820	0.0001	108.2842	-0.0001	01/08/08	15-Sep-26	12.000	10.3830	-0.0023	113.1850	0.0019	
01/07/08	15-Sep-19	11.500	10.2610	-0.0010	108.2937	0.0007	01/07/08	15-Sep-26	12.000	10.4070	-0.0014	112.9730	0.0012	
01/04/08	15-Sep-19	11.500	10.2710	0.0052	108.2202	-0.0035	01/04/08	15-Sep-26	12.000	10.4220	-0.0126	112.8408	0.0107	
01/03/08	15-Sep-19	11.500	10.2180	0.0023	108.5973	-0.0016	01/03/08	15-Sep-26	12.000	10.5650	0.0055	111.6490	-0.0047	
01/02/08	15-Sep-19	11.500	10.1950	0.0000	108.7671	0.0000	01/02/08	15-Sep-26	12.000	10.4970	0.0000	112.1710	0.0000	
Yield Change =				0.272047	99.8831	-0.1863	Yield Change =				0.270985	100.7428	-0.2257	
Yield Change =				0.272047	Yield Change =				0.270985	Probabilita Adverse Yield Move =				0.997290
Probabilita Adverse Yield Move =				0.997280	Probabilita Adverse Yield Move =				0.997290	Standar Deviasi =				0.011182
Standar Deviasi =				0.011771	Standar Deviasi =				0.011182	Adverse Daily Yield Move =				0.031097
Adverse Daily Yield Move														

Modified Duration,28/12/2007 =	6.35530	6.9753
Modified Duration plus Convexity =	0.6200	0.2282257
Daily Price Volatility =	-0.2079398	-0.2282257
Daily Earning at Risk (DEAR) =	(2,079.40)	(2,282.26)
VAR untuk N hari (2 hari) =	(2,940.71)	(3,227.60)
VAR untuk N hari (7 hari) =	(5,501.57)	(6,038.28)
VAR untuk 1 bulan (30 hari) =	(11,389.33)	(12,500.44)
VAR untuk 2 bulan (60 hari) =	(16,106.95)	(17,678.29)
VAR untuk 3 bulan (90 hari) =	(19,726.90)	(21,651.39)
VAR untuk 4 bulan (120 hari) =	(22,778.67)	(25,000.87)
VAR untuk 5 bulan (150 hari) =	(25,467.32)	(27,951.82)
VAR untuk 6 bulan (180 hari) =	(27,898.06)	(30,619.69)
VAR untuk 12 bulan (360 hari) =	(39,453.81)	(43,302.78)

Sumber: Blomberg, diolah dengan Bloomberg, Govt Bond FR0036

Modified Duration,28/12/2007 =	7.49230	8.5023
Modified Duration plus Convexity =	1.0100	-0.2643923
Daily Price Volatility =	-0.2329848	-0.2643923
Daily Earning at Risk (DEAR) =	(2,329.85)	(2,643.92)
VAR untuk N hari (2 hari) =	(3,294.90)	(3,739.07)
VAR untuk N hari (7 hari) =	(6,164.20)	(6,995.16)
VAR untuk 1 bulan (30 hari) =	(12,761.10)	(14,481.36)
VAR untuk 2 bulan (60 hari) =	(18,046.92)	(20,479.74)
VAR untuk 3 bulan (90 hari) =	(22,102.88)	(25,082.46)
VAR untuk 4 bulan (120 hari) =	(25,522.20)	(28,962.72)
VAR untuk 5 bulan (150 hari) =	(28,534.69)	(32,381.31)
VAR untuk 6 bulan (180 hari) =	(31,258.19)	(35,471.95)
VAR untuk 12 bulan (360 hari) =	(44,205.75)	(50,164.91)

Sumber: Blomberg, diolah dengan Bloomberg, Govt Bond FR0037

Periode 2007 FR0036 & FR0037

Govt Bond FR0036							Govt Bond FR0037						
Date	Maturity	Coupon	YTM		Price		Date	Maturity	Coupon	YTM		Price	
12/28/07	15-Sep-19	11.500	10.2300	0.0056	108.5158	-0.0038	12/28/07	15-Sep-26	12.000	10.5570	0.0050	111.6388	-0.0042
12/27/07	15-Sep-19	11.500	10.1730	0.0041	108.9333	-0.0028	12/27/07	15-Sep-26	12.000	10.5040	0.0004	112.1108	-0.0003
12/26/07	15-Sep-19	11.500	10.1310	-0.0090	109.2358	0.0061	12/26/07	15-Sep-26	12.000	10.5000	0.0044	112.1440	-0.0037
12/24/07	15-Sep-19	11.500	10.2230	0.0034	108.5725	-0.0023	12/24/07	15-Sep-26	12.000	10.4540	-0.0220	112.5600	0.0188
12/21/07	15-Sep-19	11.500	10.1880	-0.0011	108.8250	0.0007	12/21/07	15-Sep-26	12.000	10.6890	0.0218	110.4787	-0.0178
12/19/07	15-Sep-19	11.500	10.1980	0.0094	108.7500	-0.0063	12/19/07	15-Sep-26	12.000	10.4630	-0.0098	112.4808	0.0084
12/18/07	15-Sep-19	11.500	10.1040	0.0054	109.4378	-0.0036	12/18/07	15-Sep-26	12.000	10.5670	0.0221	111.5490	-0.0180
12/17/07	15-Sep-19	11.500	10.0500	0.0037	109.8278	-0.0025	12/17/07	15-Sep-26	12.000	10.3390	0.0012	113.5979	-0.0010
12/14/07	15-Sep-19	11.500	10.0130	-0.0009	110.1037	0.0006	12/14/07	15-Sep-26	12.000	10.3270	-0.0026	113.7120	0.0022
12/13/07	15-Sep-19	11.500	10.0220	0.0008	110.0381	-0.0005	12/13/07	15-Sep-26	12.000	10.3540	-0.0053	113.4610	0.0044
12/12/07	15-Sep-19	11.500	10.0140	-0.0070	110.0978	0.0047	12/12/07	15-Sep-26	12.000	10.4090	-0.0087	112.9667	0.0073
12/11/07	15-Sep-19	11.500	10.0850	-0.0067	109.5849	0.0045	12/11/07	15-Sep-26	12.000	10.5000	-0.0213	112.1510	0.0182
12/10/07	15-Sep-19	11.500	10.1530	-0.0077	109.0920	0.0052	12/10/07	15-Sep-26	12.000	10.7280	0.0010	110.1477	-0.0009
12/07/07	15-Sep-19	11.500	10.2320	-0.0058	108.5280	0.0039	12/07/07	15-Sep-26	12.000	10.7170	0.0049	110.2417	-0.0041
12/06/07	15-Sep-19	11.500	10.2920	0.0027	108.1015	-0.0019	12/06/07	15-Sep-26	12.000	10.6650	-0.0022	110.6950	0.0018
12/05/07	15-Sep-19	11.500	10.2640	-0.0107	108.3031	0.0073	12/05/07	15-Sep-26	12.000	10.6880	-0.0078	110.4970	0.0066
12/04/07	15-Sep-19	11.500	10.3750	-0.0172	107.5143	0.0120	12/04/07	15-Sep-26	12.000	10.7720	-0.0073	109.7708	0.0062
12/03/07	15-Sep-19	11.500	10.5570	-0.0195	106.2410	0.0138	12/03/07	15-Sep-26	12.000	10.8510	-0.0467	109.0913	0.0419
11/30/07	15-Sep-19	11.500	10.7670	-0.0036	104.7952	0.0025	11/30/07	15-Sep-26	12.000	11.3830	-0.0015	104.7023	0.0013
11/29/07	15-Sep-19	11.500	10.8060	0.0032	104.5292	-0.0023	11/29/07	15-Sep-26	12.000	11.4000	0.0294	104.5637	-0.0248
11/28/07	15-Sep-19	11.500	10.7710	-0.0050	104.7661	0.0035	11/28/07	15-Sep-26	12.000	11.0740	0.0040	107.2220	-0.0034
11/27/07	15-Sep-19	11.500	10.8250	-0.0059	104.4042	0.0042	11/27/07	15-Sep-26	12.000	11.0300	0.0005	107.5828	-0.0005
11/26/07	15-Sep-19	11.500	10.8890	-0.0017	103.9663	0.0012	11/26/07	15-Sep-26	12.000	11.0240	-0.0029	107.8375	0.0025
11/23/07	15-Sep-19	11.500	10.9070	0.0274	103.8456	-0.0188	11/23/07	15-Sep-26	12.000	11.0560	0.0334	107.3717	-0.0275
11/22/07	15-Sep-19	11.500	10.8160	0.0060	105.8344	-0.0041	11/22/07	15-Sep-26	12.000	10.6990	0.0003	110.4125	-0.0002
11/21/07	15-Sep-19	11.500	10.5530	0.0308	106.2750	-0.0204	11/21/07	15-Sep-26	12.000	10.6960	0.0039	110.4375	-0.0033

11/20/07	15-Sep-19	11.500	10.2400	0.0060	108.4934	-0.0040	11/20/07	15-Sep-26	12.000	10.6540	0.0043	110.8079	-0.0036
11/19/07	15-Sep-19	11.500	10.1790	-0.0010	108.9341	0.0007	11/19/07	15-Sep-26	12.000	10.6080	0.0208	111.2073	-0.0171
11/16/07	15-Sep-19	11.500	10.1890	0.0086	108.8585	-0.0058	11/16/07	15-Sep-26	12.000	10.3920	-0.0065	113.1367	0.0054
11/15/07	15-Sep-19	11.500	10.1020	0.0101	109.4907	-0.0067	11/15/07	15-Sep-26	12.000	10.4600	0.0009	112.5271	-0.0008
11/14/07	15-Sep-19	11.500	10.0010	0.0000	110.2323	0.0000	11/14/07	15-Sep-26	12.000	10.4510	0.0011	112.6129	-0.0010
11/13/07	15-Sep-19	11.500	10.0010	0.0065	110.2354	-0.0043	11/13/07	15-Sep-26	12.000	10.4390	0.0246	112.7238	-0.0199
11/12/07	15-Sep-19	11.500	9.9360	0.0120	110.7137	-0.0079	11/12/07	15-Sep-26	12.000	10.1880	0.0018	115.0150	-0.0015
11/09/07	15-Sep-19	11.500	9.8180	0.0137	111.5938	-0.0089	11/09/07	15-Sep-26	12.000	10.1700	0.0042	115.1889	-0.0035
11/08/07	15-Sep-19	11.500	9.6850	0.0007	112.6009	-0.0005	11/08/07	15-Sep-26	12.000	10.1270	0.0011	115.5919	-0.0009
11/07/07	15-Sep-19	11.500	9.6780	0.0133	112.6558	-0.0086	11/07/07	15-Sep-26	12.000	10.1160	0.0026	115.6995	-0.0021
11/06/07	15-Sep-19	11.500	9.5510	0.0017	113.6294	-0.0011	11/06/07	15-Sep-26	12.000	10.0900	0.0026	115.9445	-0.0020
11/05/07	15-Sep-19	11.500	9.5350	0.0005	113.7515	-0.0004	11/05/07	15-Sep-26	12.000	10.0640	-0.0011	116.1826	0.0008
11/02/07	15-Sep-19	11.500	9.5300	-0.0014	113.7932	0.0008	11/02/07	15-Sep-26	12.000	10.0750	-0.0005	116.0866	0.0004
11/01/07	15-Sep-19	11.500	9.5430	0.0004	113.6987	-0.0003	11/01/07	15-Sep-26	12.000	10.0800	-0.0012	116.0425	0.0010
10/31/07	15-Sep-19	11.500	9.5390	0.0001	113.7317	-0.0001	10/31/07	15-Sep-26	12.000	10.0920	-0.0001	115.9259	0.0000
10/30/07	15-Sep-19	11.500	9.5380	0.0004	113.7438	-0.0002	10/30/07	15-Sep-26	12.000	10.0930	0.0006	115.9251	-0.0005
10/29/07	15-Sep-19	11.500	9.5340	-0.0052	113.7709	0.0033	10/29/07	15-Sep-26	12.000	10.0870	0.0001	115.9822	-0.0001
10/26/07	15-Sep-19	11.500	9.5840	0.0036	113.3938	-0.0024	10/26/07	15-Sep-26	12.000	10.0860	0.0160	115.9900	-0.0129
10/25/07	15-Sep-19	11.500	9.5500	0.0028	113.6631	-0.0018	10/25/07	15-Sep-26	12.000	9.9270	0.0041	117.5066	-0.0033
10/24/07	15-Sep-19	11.500	9.5230	0.0014	113.8712	-0.0009	10/24/07	15-Sep-26	12.000	9.8860	0.0021	117.8997	-0.0018
10/23/07	15-Sep-19	11.500	9.5100	-0.0017	113.9719	0.0011	10/23/07	15-Sep-26	12.000	9.8650	-0.0001	118.1101	0.0000
10/22/07	15-Sep-19	11.500	9.5260	0.0043	113.8480	-0.0028	10/22/07	15-Sep-26	12.000	9.8660	0.0026	118.1049	-0.0021
10/19/07	15-Sep-19	11.500	9.4850	-0.0036	114.1686	0.0022	10/19/07	15-Sep-26	12.000	9.8400	-0.0005	118.3573	0.0004
10/18/07	15-Sep-19	11.500	9.5190	0.0000	113.9159	0.0000	10/18/07	15-Sep-26	12.000	9.8450	0.0025	118.3124	-0.0020
10/17/07	15-Sep-19	11.500	9.5190	0.0021	113.9154	-0.0014	10/17/07	15-Sep-26	12.000	9.8200	-0.0020	118.5554	0.0016
10/12/07	15-Sep-19	11.500	9.4990	-0.0036	114.0723	0.0023	10/12/07	15-Sep-26	12.000	9.8400	-0.0004	118.3626	0.0004
10/11/07	15-Sep-19	11.500	9.5330	-0.0005	113.8097	0.0002	10/11/07	15-Sep-26	12.000	9.8440	0.0001	118.3187	-0.0002
10/10/07	15-Sep-19	11.500	9.5380	0.0007	113.7870	-0.0005	10/10/07	15-Sep-26	12.000	9.8430	0.0004	118.3407	-0.0003
10/09/07	15-Sep-19	11.500	9.5310	-0.0016	113.8391	0.0010	10/09/07	15-Sep-26	12.000	9.8390	-0.0016	118.3775	0.0013
10/08/07	15-Sep-19	11.500	9.5460	-0.0007	113.7240	0.0004	10/08/07	15-Sep-26	12.000	9.8550	0.0021	118.2297	-0.0017
10/05/07	15-Sep-19	11.500	9.5530	-0.0001	113.6781	0.0000	10/05/07	15-Sep-26	12.000	9.8340	0.0005	118.4289	-0.0005
10/04/07	15-Sep-19	11.500	9.5540	-0.0016	113.6764	0.0010	10/04/07	15-Sep-26	12.000	9.8290	-0.0008	118.4863	0.0006
10/03/07	15-Sep-19	11.500	9.5690	0.0017	113.5633	-0.0011	10/03/07	15-Sep-26	12.000	9.8370	-0.0015	118.4140	0.0013
10/02/07	15-Sep-19	11.500	9.5530	0.0005	113.6861	-0.0004	10/02/07	15-Sep-26	12.000	9.8520	0.0011	118.2635	-0.0009
10/01/07	15-Sep-19	11.500	9.5480	0.0015	113.7313	-0.0009	10/01/07	15-Sep-26	12.000	9.8410	0.0002	118.3709	-0.0002
09/28/07	15-Sep-19	11.500	9.5340	-0.0008	113.8382	0.0005	09/28/07	15-Sep-26	12.000	9.8390	0.0007	118.3960	-0.0006
09/27/07	15-Sep-19	11.500	9.5420	-0.0028	113.7823	0.0018	09/27/07	15-Sep-26	12.000	9.8320	-0.0008	118.4692	0.0007
09/26/07	15-Sep-19	11.500	9.5690	-0.0005	113.5753	0.0003	09/26/07	15-Sep-26	12.000	9.8400	-0.0007	118.3917	0.0006
09/25/07	15-Sep-19	11.500	9.5740	-0.0017	113.5412	0.0010	09/25/07	15-Sep-26	12.000	9.8470	-0.0013	118.3246	0.0011
09/24/07	15-Sep-19	11.500	9.5900	-0.0054	113.4232	0.0035	09/24/07	15-Sep-26	12.000	9.8600	0.0009	118.1998	-0.0007
09/21/07	15-Sep-19	11.500	9.6420	-0.0156	113.0255	0.0103	09/21/07	15-Sep-26	12.000	9.8510	-0.0225	118.2883	0.0187
09/20/07	15-Sep-19	11.500	9.7950	-0.0104	111.8691	0.0069	09/20/07	15-Sep-26	12.000	10.0780	0.0004	116.1214	-0.0003
09/19/07	15-Sep-19	11.500	9.8980	0.0057	111.0972	-0.0038	09/19/07	15-Sep-26	12.000	10.0740	0.0004	116.1568	-0.0003
09/18/07	15-Sep-19	11.500	9.8420	-0.0076	111.5178	0.0050	09/18/07	15-Sep-26	12.000	10.0700	-0.0043	116.1932	0.0035
09/17/07	15-Sep-19	11.500	9.9170	-0.0008	110.9585	0.0005	09/17/07	15-Sep-26	12.000	10.1130	-0.0037	115.7883	0.0031
09/14/07	15-Sep-19	11.500	9.9250	-0.0018	110.8993	0.0012	09/14/07	15-Sep-26	12.000	10.1510	-0.0020	115.4345	0.0016
09/13/07	15-Sep-19	11.500	9.9430	-0.0005	110.7701	0.0003	09/13/07	15-Sep-26	12.000	10.1710	-0.0007	115.2538	0.0006
09/12/07	15-Sep-19	11.500	9.9480	0.0000	110.7360	0.0000	09/12/07	15-Sep-26	12.000	10.1780	-0.0039	115.1901	0.0032
09/11/07	15-Sep-19	11.500	9.9480	0.0008	110.7397	-0.0005	09/11/07	15-Sep-26	12.000	10.2180	0.0007	114.8180	-0.0005
09/10/07	15-Sep-19	11.500	9.9400	-0.0008	110.7978	0.0005	09/10/07	15-Sep-26	12.000	10.2110	-0.0022	114.8775	0.0019

09/07/07	15-Sep-19	11.500	9.9480	0.0023	110.7407	-0.0015	09/07/07	15-Sep-26	12.000	10.2340	0.0125	114.6628	-0.0102
09/06/07	15-Sep-19	11.500	9.9250	0.0046	110.9093	-0.0030	09/06/07	15-Sep-26	12.000	10.1080	-0.0105	115.8477	0.0088
09/05/07	15-Sep-19	11.500	9.8800	-0.0037	111.2458	0.0025	09/05/07	15-Sep-26	12.000	10.2150	-0.0021	114.8370	0.0018
09/04/07	15-Sep-19	11.500	9.9170	-0.0007	110.9690	0.0005	09/04/07	15-Sep-26	12.000	10.2370	0.0020	114.6352	-0.0016
09/03/07	15-Sep-19	11.500	9.9240	0.0000	110.9177	0.0000	09/03/07	15-Sep-26	12.000	10.2170	0.0008	114.8195	-0.0007
08/31/07	15-Sep-19	11.500	9.9240	-0.0040	110.9226	0.0027	08/31/07	15-Sep-26	12.000	10.2090	-0.0033	114.9002	0.0028
08/30/07	15-Sep-19	11.500	9.9640	0.0000	110.6221	0.0000	08/30/07	15-Sep-26	12.000	10.2430	0.0023	114.5794	-0.0019
08/29/07	15-Sep-19	11.500	9.9640	-0.0062	110.6249	0.0042	08/29/07	15-Sep-26	12.000	10.2200	-0.0072	114.7993	0.0060
08/28/07	15-Sep-19	11.500	10.0260	-0.0230	110.1838	0.0159	08/28/07	15-Sep-26	12.000	10.2940	-0.0191	114.1104	0.0162
08/27/07	15-Sep-19	11.500	10.2620	0.0006	108.4383	-0.0004	08/27/07	15-Sep-26	12.000	10.4940	0.0035	112.2900	-0.0030
08/24/07	15-Sep-19	11.500	10.2560	-0.0283	108.4807	0.0201	08/24/07	15-Sep-26	12.000	10.4570	-0.0203	112.6274	0.0175
08/23/07	15-Sep-19	11.500	10.5550	-0.0021	106.3466	0.0014	08/23/07	15-Sep-26	12.000	10.6740	0.0016	110.6909	-0.0014
08/22/07	15-Sep-19	11.500	10.5770	0.0190	106.1943	-0.0130	08/22/07	15-Sep-26	12.000	10.6570	0.0542	110.8426	-0.0431
08/21/07	15-Sep-19	11.500	10.3800	0.0539	107.5882	-0.0350	08/21/07	15-Sep-26	12.000	10.1090	-0.0409	115.8350	0.0353
08/20/07	15-Sep-19	11.500	9.8490	0.0003	111.4900	-0.0002	08/20/07	15-Sep-26	12.000	10.5400	0.0429	111.8812	-0.0344
08/16/07	15-Sep-19	11.500	9.8460	0.0036	111.5139	-0.0024	08/16/07	15-Sep-26	12.000	10.1060	0.0041	115.8651	-0.0033
08/15/07	15-Sep-19	11.500	9.8110	0.0007	111.7875	-0.0005	08/15/07	15-Sep-26	12.000	10.0650	0.0010	116.2504	-0.0008
08/14/07	15-Sep-19	11.500	9.8040	0.0003	111.8383	-0.0002	08/14/07	15-Sep-26	12.000	10.0550	0.0009	116.3481	-0.0007
08/13/07	15-Sep-19	11.500	9.8010	0.0043	111.8590	-0.0029	08/13/07	15-Sep-26	12.000	10.0460	0.0015	116.4317	-0.0012
08/10/07	15-Sep-19	11.500	9.7590	-0.0026	112.1814	0.0017	08/10/07	15-Sep-26	12.000	10.0310	-0.0016	116.5751	0.0012
08/09/07	15-Sep-19	11.500	9.7840	0.0008	111.9946	-0.0006	08/09/07	15-Sep-26	12.000	10.0470	0.0002	116.4302	-0.0002
08/08/07	15-Sep-19	11.500	9.7760	0.0031	112.0589	-0.0021	08/08/07	15-Sep-26	12.000	10.0450	0.0021	116.4493	-0.0017
08/07/07	15-Sep-19	11.500	9.7460	-0.0003	112.2891	0.0002	08/07/07	15-Sep-26	12.000	10.0240	0.0002	116.6442	-0.0002
08/06/07	15-Sep-19	11.500	9.7490	-0.0057	112.2625	0.0038	08/06/07	15-Sep-26	12.000	10.0220	-0.0003	116.6681	0.0003
08/03/07	15-Sep-19	11.500	9.8050	0.0226	111.8376	-0.0147	08/03/07	15-Sep-26	12.000	10.0250	0.0043	116.6371	-0.0035
08/02/07	15-Sep-19	11.500	9.5880	-0.0021	113.5042	0.0013	08/02/07	15-Sep-26	12.000	9.9820	0.0098	117.0483	-0.0080
08/01/07	15-Sep-19	11.500	9.6080	0.0009	113.3538	-0.0006	08/01/07	15-Sep-26	12.000	9.8850	0.0014	117.9912	-0.0011
07/31/07	15-Sep-19	11.500	9.5990	0.0136	113.4214	-0.0088	07/31/07	15-Sep-26	12.000	9.8710	0.0051	118.1223	-0.0042
07/30/07	15-Sep-19	11.500	9.4700	0.0064	114.4285	-0.0041	07/30/07	15-Sep-26	12.000	9.8210	0.0062	118.6162	-0.0051
07/27/07	15-Sep-19	11.500	9.4100	0.0002	114.9048	-0.0002	07/27/07	15-Sep-26	12.000	9.7600	-0.0020	119.2191	0.0017
07/26/07	15-Sep-19	11.500	9.4080	0.0004	114.9260	-0.0003	07/26/07	15-Sep-26	12.000	9.7800	-0.0017	119.0182	0.0014
07/25/07	15-Sep-19	11.500	9.4040	-0.0040	114.9582	0.0026	07/25/07	15-Sep-26	12.000	9.7970	-0.0015	118.8534	0.0012
07/24/07	15-Sep-19	11.500	9.4420	-0.0003	114.6618	0.0002	07/24/07	15-Sep-26	12.000	9.8120	0.0006	118.7094	-0.0004
07/23/07	15-Sep-19	11.500	9.4450	-0.0005	114.6364	0.0003	07/23/07	15-Sep-26	12.000	9.8060	0.0020	118.7619	-0.0017
07/20/07	15-Sep-19	11.500	9.4500	0.0021	114.5966	-0.0014	07/20/07	15-Sep-26	12.000	9.7860	-0.0012	118.9660	0.0010
07/19/07	15-Sep-19	11.500	9.4300	0.0011	114.7618	-0.0007	07/19/07	15-Sep-26	12.000	9.7980	0.0054	118.8451	-0.0044
07/18/07	15-Sep-19	11.500	9.4200	0.0012	114.8398	-0.0008	07/18/07	15-Sep-26	12.000	9.7450	0.0003	119.3689	-0.0002
07/17/07	15-Sep-19	11.500	9.4090	-0.0024	114.8272	0.0015	07/17/07	15-Sep-26	12.000	9.7420	0.0017	119.3980	-0.0015
07/16/07	15-Sep-19	11.500	9.4320	-0.0008	114.7500	0.0006	07/16/07	15-Sep-26	12.000	9.7250	0.0008	119.5747	-0.0006
07/13/07	15-Sep-19	11.500	9.4400	0.0038	114.6850	-0.0026	07/13/07	15-Sep-26	12.000	9.7170	-0.0005	119.6515	0.0004
07/12/07	15-Sep-19	11.500	9.4040	0.0015	114.9789	-0.0010	07/12/07	15-Sep-26	12.000	9.7220	0.0023	119.5988	-0.0019
07/11/07	15-Sep-19	11.500	9.3900	-0.0002	115.0897	0.0001	07/11/07	15-Sep-26	12.000	9.7000	0.0005	119.8208	-0.0005
07/10/07	15-Sep-19	11.500	9.3920	0.0012	115.0725	-0.0008	07/10/07	15-Sep-26	12.000	9.6950	0.0003	119.8782	-0.0002
07/09/07	15-Sep-19	11.500	9.3810	0.0005	115.1611	-0.0004	07/09/07	15-Sep-26	12.000	9.6920	0.0004	119.9005	-0.0004
07/06/07	15-Sep-19	11.500	9.3760	0.0020	115.2017	-0.0014	07/06/07	15-Sep-26	12.000	9.6880	0.0034	119.9500	-0.0028
07/05/07	15-Sep-19	11.500	9.3570	0.0060	115.3580	-0.0039	07/05/07	15-Sep-26	12.000	9.6550	0.0003	120.2825	-0.0002
07/04/07	15-Sep-19	11.500	9.3010	0.0033	115.8061	-0.0022	07/04/07	15-Sep-26	12.000	9.6520	-0.0009	120.3048	0.0007
07/03/07	15-Sep-19	11.500	9.2700	0.0016	116.0573	-0.0011	07/03/07	15-Sep-26	12.000	9.6610	0.0004	120.2217	-0.0003
07/02/07	15-Sep-19	11.500	9.2550	0.0035	116.1813	-0.0022	07/02/07	15-Sep-26	12.000	9.6570	-0.0010	120.2606	0.0008
06/29/07	15-Sep-19	11.500	9.2230	0.0053	116.4426	-0.0035	06/29/07	15-Sep-26	12.000	9.6670	-0.0021	120.1618	0.0017

06/28/07	15-Sep-19	11.500	9.1740	0.0008	116.8469	-0.0005	06/28/07	15-Sep-26	12.000	9.6870	0.0081	119.9592	-0.0065
06/27/07	15-Sep-19	11.500	9.1670	0.0015	116.9014	-0.0010	06/27/07	15-Sep-26	12.000	9.6090	0.0010	120.7490	-0.0009
06/26/07	15-Sep-19	11.500	9.1530	-0.0013	117.0200	0.0008	06/26/07	15-Sep-26	12.000	9.5990	-0.0026	120.8535	0.0021
06/25/07	15-Sep-19	11.500	9.1650	0.0021	116.9255	-0.0013	06/25/07	15-Sep-26	12.000	9.6240	0.0020	120.5994	-0.0016
06/22/07	15-Sep-19	11.500	9.1460	0.0062	117.0814	-0.0039	06/22/07	15-Sep-26	12.000	9.6050	0.0034	120.7882	-0.0028
06/21/07	15-Sep-19	11.500	9.0900	-0.0023	117.5388	0.0014	06/21/07	15-Sep-26	12.000	9.5720	0.0000	121.1256	-0.0001
06/20/07	15-Sep-19	11.500	9.1110	-0.0178	117.3690	0.0115	06/20/07	15-Sep-26	12.000	9.5720	-0.0015	121.1325	0.0012
06/19/07	15-Sep-19	11.500	9.2760	-0.0055	116.0356	0.0035	06/19/07	15-Sep-26	12.000	9.5860	-0.0130	120.9914	0.0106
06/18/07	15-Sep-19	11.500	9.3270	0.0029	115.6276	-0.0019	06/18/07	15-Sep-26	12.000	9.7120	-0.0005	119.7227	0.0004
06/15/07	15-Sep-19	11.500	9.3000	-0.0047	115.8454	0.0029	06/15/07	15-Sep-26	12.000	9.7170	-0.0025	119.6725	0.0020
06/14/07	15-Sep-19	11.500	9.3440	0.0025	115.5047	-0.0016	06/14/07	15-Sep-26	12.000	9.7410	0.0080	119.4391	-0.0064
06/13/07	15-Sep-19	11.500	9.3210	0.0072	115.6845	-0.0047	06/13/07	15-Sep-26	12.000	9.6640	-0.0066	120.2126	0.0054
06/12/07	15-Sep-19	11.500	9.2540	0.0027	116.2281	-0.0017	06/12/07	15-Sep-26	12.000	9.7280	-0.0054	119.5684	0.0044
06/11/07	15-Sep-19	11.500	9.2290	0.0105	116.4310	-0.0067	06/11/07	15-Sep-26	12.000	9.7810	0.0263	119.0412	-0.0208
06/08/07	15-Sep-19	11.500	9.1330	-0.0008	117.2168	0.0005	06/08/07	15-Sep-26	12.000	9.5300	-0.0035	121.5701	0.0027
06/07/07	15-Sep-19	11.500	9.1400	-0.0028	117.1598	0.0017	06/07/07	15-Sep-26	12.000	9.5630	-0.0057	121.2378	0.0047
06/06/07	15-Sep-19	11.500	9.1660	-0.0053	116.9553	0.0034	06/06/07	15-Sep-26	12.000	9.6180	0.0023	120.6750	-0.0019
06/05/07	15-Sep-19	11.500	9.2150	0.0145	116.5575	-0.0091	06/05/07	15-Sep-26	12.000	9.5960	-0.0008	120.8991	0.0006
06/04/07	15-Sep-19	11.500	9.0830	-0.0150	117.6335	0.0096	06/04/07	15-Sep-26	12.000	9.6040	-0.0021	120.8277	0.0017
06/01/07	15-Sep-19	11.500	9.2210	0.0049	116.5136	-0.0031	06/01/07	15-Sep-26	12.000	9.6240	0.0012	120.6222	-0.0010
05/31/07	15-Sep-19	11.500	9.1760	0.0009	116.8753	-0.0007	05/31/07	15-Sep-26	12.000	9.6120	0.0022	120.7431	-0.0018
05/30/07	15-Sep-19	11.500	9.1680	0.0025	116.9519	-0.0016	05/30/07	15-Sep-26	12.000	9.5910	-0.0018	120.9567	0.0014
05/29/07	15-Sep-19	11.500	9.1450	-0.0064	117.1401	0.0041	05/29/07	15-Sep-26	12.000	9.6080	-0.0128	120.7867	0.0105
05/28/07	15-Sep-19	11.500	9.2040	-0.0029	116.6624	0.0018	05/28/07	15-Sep-26	12.000	9.7330	0.0059	119.5306	-0.0048
05/25/07	15-Sep-19	11.500	9.2310	0.0097	116.4472	-0.0063	05/25/07	15-Sep-26	12.000	9.6760	0.0045	120.1038	-0.0036
05/24/07	15-Sep-19	11.500	9.1420	-0.0093	117.1801	0.0060	05/24/07	15-Sep-26	12.000	9.6330	-0.0129	120.5422	0.0105
05/23/07	15-Sep-19	11.500	9.2280	-0.0076	116.4804	0.0050	05/23/07	15-Sep-26	12.000	9.7590	-0.0101	119.2853	0.0084
05/22/07	15-Sep-19	11.500	9.2990	-0.0049	115.9063	0.0031	05/22/07	15-Sep-26	12.000	9.8590	-0.0094	118.2922	0.0077
05/21/07	15-Sep-19	11.500	9.3450	-0.0102	115.5444	0.0067	05/21/07	15-Sep-26	12.000	9.9530	-0.0045	117.3827	0.0037
05/18/07	15-Sep-19	11.500	9.4410	-0.0034	114.7762	0.0022	05/18/07	15-Sep-26	12.000	9.9980	-0.0032	116.9467	0.0026
05/17/07	15-Sep-19	11.500	9.4730	-0.0029	114.5253	0.0020	05/17/07	15-Sep-26	12.000	10.0300	-0.0019	116.6443	0.0016
05/16/07	15-Sep-19	11.500	9.5010	-0.0003	114.2995	0.0001	05/16/07	15-Sep-26	12.000	10.0490	0.0012	116.4586	-0.0010
05/15/07	15-Sep-19	11.500	9.5040	0.0013	114.2881	-0.0008	05/15/07	15-Sep-26	12.000	10.0370	0.0029	116.5798	-0.0024
05/14/07	15-Sep-19	11.500	9.4920	0.0055	114.3845	-0.0036	05/14/07	15-Sep-26	12.000	10.0080	0.0007	116.8577	-0.0006
05/11/07	15-Sep-19	11.500	9.4400	-0.0011	114.7967	0.0006	05/11/07	15-Sep-26	12.000	10.0010	-0.0024	116.9240	0.0019
05/10/07	15-Sep-19	11.500	9.4500	0.0011	114.7258	-0.0007	05/10/07	15-Sep-26	12.000	10.0250	-0.0003	116.6989	0.0003
05/09/07	15-Sep-19	11.500	9.4400	0.0014	114.8093	-0.0009	05/09/07	15-Sep-26	12.000	10.0280	0.0058	116.6681	-0.0048
05/08/07	15-Sep-19	11.500	9.4270	-0.0386	114.9123	0.0264	05/08/07	15-Sep-26	12.000	9.9700	-0.0160	117.2357	0.0134
05/07/07	15-Sep-19	11.500	9.8050	0.0007	111.9567	-0.0005	05/07/07	15-Sep-26	12.000	10.1320	-0.0075	115.6818	0.0063
05/04/07	15-Sep-19	11.500	9.7980	-0.0060	112.0116	0.0040	05/04/07	15-Sep-26	12.000	10.2090	-0.0014	114.9628	0.0012
05/03/07	15-Sep-19	11.500	9.8570	-0.0029	111.5683	0.0020	05/03/07	15-Sep-26	12.000	10.2230	-0.0085	114.8292	0.0072
05/02/07	15-Sep-19	11.500	9.8860	0.0002	111.3456	-0.0002	05/02/07	15-Sep-26	12.000	10.3110	0.0001	114.0111	-0.0001
05/01/07	15-Sep-19	11.500	9.8840	-0.0017	111.3628	0.0011	05/01/07	15-Sep-26	12.000	10.3100	-0.0005	114.0221	0.0004
04/30/07	15-Sep-19	11.500	9.9010	-0.0008	111.2412	0.0006	04/30/07	15-Sep-26	12.000	10.3150	0.0017	113.9750	-0.0014
04/27/07	15-Sep-19	11.500	9.9090	-0.0005	111.1773	0.0003	04/27/07	15-Sep-26	12.000	10.2580	-0.0017	114.1376	0.0014
04/26/07	15-Sep-19	11.500	9.9140	-0.0016	111.1452	0.0011	04/26/07	15-Sep-26	12.000	10.3160	-0.0077	113.9770	0.0065
04/25/07	15-Sep-19	11.500	9.9300	-0.0049	111.0221	0.0033	04/25/07	15-Sep-26	12.000	10.3960	0.0046	113.2431	-0.0039
04/24/07	15-Sep-19	11.500	9.9790	-0.0037	110.6527	0.0025	04/24/07	15-Sep-26	12.000	10.3480	-0.0031	113.6830	0.0026
04/23/07	15-Sep-19	11.500	10.0160	-0.0019	110.3788	0.0013	04/23/07	15-Sep-26	12.000	10.3800	-0.0015	113.3864	0.0012
04/20/07	15-Sep-19	11.500	10.0350	-0.0034	110.2382	0.0023	04/20/07	15-Sep-26	12.000	10.3960	-0.0023	113.2470	0.0020

04/19/07	15-Sep-19	11.500	10.0690	-0.0039	109.9878	0.0025	04/19/07	15-Sep-26	12.000	10.4200	-0.0006	113.0222	0.0004
04/18/07	15-Sep-19	11.500	10.1080	-0.0037	109.6993	0.0026	04/18/07	15-Sep-26	12.000	10.4260	-0.0010	112.9770	0.0008
04/17/07	15-Sep-19	11.500	10.1460	0.0001	109.4137	-0.0001	04/17/07	15-Sep-26	12.000	10.4360	0.0000	112.8859	0.0000
04/16/07	15-Sep-19	11.500	10.1450	-0.0002	109.4221	0.0001	04/16/07	15-Sep-26	12.000	10.4360	0.0007	112.8853	-0.0006
04/13/07	15-Sep-19	11.500	10.1470	0.0003	109.4141	-0.0002	04/13/07	15-Sep-26	12.000	10.4290	-0.0002	112.9526	0.0001
04/12/07	15-Sep-19	11.500	10.1440	-0.0010	109.4388	0.0007	04/12/07	15-Sep-26	12.000	10.4310	0.0003	112.9375	-0.0002
04/11/07	15-Sep-19	11.500	10.1540	0.0004	109.3635	-0.0003	04/11/07	15-Sep-26	12.000	10.4280	-0.0011	112.9636	0.0010
04/10/07	15-Sep-19	11.500	10.1500	-0.0058	109.3988	0.0040	04/10/07	15-Sep-26	12.000	10.4400	-0.0011	112.8500	0.0009
04/09/07	15-Sep-19	11.500	10.2090	-0.0009	108.9634	0.0006	04/09/07	15-Sep-26	12.000	10.4520	-0.0005	112.7502	0.0004
04/05/07	15-Sep-19	11.500	10.2180	-0.0022	108.8960	0.0015	04/05/07	15-Sep-26	12.000	10.4570	-0.0011	112.6995	0.0008
04/04/07	15-Sep-19	11.500	10.2410	-0.0014	108.7291	0.0009	04/04/07	15-Sep-26	12.000	10.4680	0.0001	112.6054	-0.0001
04/03/07	15-Sep-19	11.500	10.2550	-0.0003	108.6289	0.0002	04/03/07	15-Sep-26	12.000	10.4670	0.0003	112.6200	-0.0002
04/02/07	15-Sep-19	11.500	10.2580	0.0005	108.6123	-0.0003	04/02/07	15-Sep-26	12.000	10.4640	-0.0001	112.6462	0.0001
03/30/07	15-Sep-19	11.500	10.2530	0.0000	108.6458	-0.0001	03/30/07	15-Sep-26	12.000	10.4650	-0.0006	112.6363	0.0004
03/29/07	15-Sep-19	11.500	10.2530	0.0011	108.6530	-0.0007	03/29/07	15-Sep-26	12.000	10.4710	-0.0003	112.5885	0.0003
03/28/07	15-Sep-19	11.500	10.2420	-0.0013	108.7322	0.0009	03/28/07	15-Sep-26	12.000	10.4740	0.0004	112.5603	-0.0003
03/27/07	15-Sep-19	11.500	10.2550	0.0020	108.6374	-0.0014	03/27/07	15-Sep-26	12.000	10.4700	-0.0001	112.5981	0.0001
03/26/07	15-Sep-19	11.500	10.2350	-0.0035	108.7874	0.0024	03/26/07	15-Sep-26	12.000	10.4710	-0.0008	112.5904	0.0006
03/23/07	15-Sep-19	11.500	10.2710	0.0002	108.5272	-0.0002	03/23/07	15-Sep-26	12.000	10.4790	0.0003	112.5226	-0.0002
03/22/07	15-Sep-19	11.500	10.2690	0.0004	108.5459	-0.0003	03/22/07	15-Sep-26	12.000	10.4760	-0.0004	112.5464	0.0003
03/21/07	15-Sep-19	11.500	10.2650	0.0031	108.5766	-0.0022	03/21/07	15-Sep-26	12.000	10.4800	-0.0015	112.5156	0.0013
03/20/07	15-Sep-19	11.500	10.2330	-0.0080	108.8145	0.0057	03/20/07	15-Sep-26	12.000	10.4960	-0.0018	112.3675	0.0015
03/19/07	15-Sep-19	11.500	10.3160	0.0023	108.2026	-0.0016	03/19/07	15-Sep-26	12.000	10.5150	0.0013	112.1996	-0.0011
03/18/07	15-Sep-19	11.500	10.2920	-0.0017	108.3796	0.0011	03/18/07	15-Sep-26	12.000	10.5010	-0.0013	112.3251	0.0011
03/15/07	15-Sep-19	11.500	10.3100	0.0003	108.2572	-0.0002	03/15/07	15-Sep-26	12.000	10.5150	0.0010	112.2060	-0.0009
03/14/07	15-Sep-19	11.500	10.3070	-0.0016	108.2796	0.0012	03/14/07	15-Sep-26	12.000	10.5040	-0.0025	112.3113	0.0021
03/13/07	15-Sep-19	11.500	10.3240	-0.0064	108.1543	0.0045	03/13/07	15-Sep-26	12.000	10.5300	-0.0047	112.0741	0.0040
03/12/07	15-Sep-19	11.500	10.3900	-0.0028	107.6685	0.0019	03/12/07	15-Sep-26	12.000	10.5800	-0.0022	111.6224	0.0018
03/09/07	15-Sep-19	11.500	10.4190	-0.0015	107.4637	0.0011	03/09/07	15-Sep-26	12.000	10.6030	-0.0003	111.4210	0.0003
03/08/07	15-Sep-19	11.500	10.4360	-0.0001	107.3407	0.0000	03/08/07	15-Sep-26	12.000	10.6060	-0.0006	111.3881	0.0005
03/07/07	15-Sep-19	11.500	10.4360	-0.0027	107.3387	0.0019	03/07/07	15-Sep-26	12.000	10.6120	0.0002	111.3324	-0.0002
03/06/07	15-Sep-19	11.500	10.4640	0.0021	107.1368	-0.0015	03/06/07	15-Sep-26	12.000	10.6100	0.0022	111.3553	-0.0018
03/05/07	15-Sep-19	11.500	10.4420	-0.0012	107.2925	0.0009	03/05/07	15-Sep-26	12.000	10.5870	-0.0011	111.5591	0.0009
03/02/07	15-Sep-19	11.500	10.4550	-0.0007	107.1959	0.0005	03/02/07	15-Sep-26	12.000	10.5990	-0.0017	111.4536	0.0015
03/01/07	15-Sep-19	11.500	10.4620	0.0054	107.1452	-0.0038	03/01/07	15-Sep-26	12.000	10.6170	0.0012	111.2910	-0.0010
02/28/07	15-Sep-19	11.500	10.4060	-0.0036	107.5574	0.0026	02/28/07	15-Sep-26	12.000	10.6040	0.0002	111.4060	-0.0002
02/27/07	15-Sep-19	11.500	10.4440	-0.0061	107.2772	0.0043	02/27/07	15-Sep-26	12.000	10.6020	-0.0007	111.4266	0.0006
02/26/07	15-Sep-19	11.500	10.5080	-0.0045	106.8185	0.0032	02/26/07	15-Sep-26	12.000	10.6090	-0.0003	111.3646	0.0003
02/23/07	15-Sep-19	11.500	10.5550	0.0035	106.4780	-0.0025	02/23/07	15-Sep-26	12.000	10.6120	0.0024	111.3295	-0.0020
02/22/07	15-Sep-19	11.500	10.5180	0.0057	106.7427	-0.0040	02/22/07	15-Sep-26	12.000	10.5870	0.0007	111.5541	-0.0006
02/21/07	15-Sep-19	11.500	10.4580	0.0018	107.1762	-0.0013	02/21/07	15-Sep-26	12.000	10.5800	-0.0009	111.6170	0.0008
02/20/07	15-Sep-19	11.500	10.4390	0.0042	107.3151	-0.0030	02/20/07	15-Sep-26	12.000	10.5900	0.0023	111.5323	-0.0019
02/19/07	15-Sep-19	11.500	10.3950	-0.0012	107.6366	0.0009	02/19/07	15-Sep-26	12.000	10.5660	0.0002	111.7428	-0.0002
02/16/07	15-Sep-19	11.500	10.4080	0.0014	107.5432	-0.0010	02/16/07	15-Sep-26	12.000	10.5840	-0.0002	111.7616	0.0002
02/15/07	15-Sep-19	11.500	10.3930	0.0055	107.6504	-0.0039	02/15/07	15-Sep-26	12.000	10.5660	0.0035	111.7434	-0.0030
02/14/07	15-Sep-19	11.500	10.3360	-0.0009	108.0708	0.0006	02/14/07	15-Sep-26	12.000	10.5290	0.0010	112.0743	-0.0009
02/13/07	15-Sep-19	11.500	10.3450	-0.0003	108.0052	0.0002	02/13/07	15-Sep-26	12.000	10.5180	-0.0007	112.1738	0.0005
02/12/07	15-Sep-19	11.500	10.3480	0.0097	107.9858	-0.0067	02/12/07	15-Sep-26	12.000	10.5250	0.0005	112.1170	-0.0004
02/09/07	15-Sep-19	11.500	10.2490	0.0044	108.7128	-0.0031	02/09/07	15-Sep-26	12.000	10.5200	0.0053	112.1572	-0.0045
02/08/07	15-Sep-19	11.500	10.2040	0.0034	108.0498	-0.0024	02/08/07	15-Sep-26	12.000	10.4650	0.0040	112.6599	-0.0034

02/07/07	15-Sep-19	11.500	10.1690	0.0008	109.3166	-0.0005	02/07/07	15-Sep-26	12.000	10.4230	0.0038	113.0405	-0.0031
02/06/07	15-Sep-19	11.500	10.1610	0.0008	109.3720	-0.0006	02/06/07	15-Sep-26	12.000	10.3840	-0.0019	113.3939	0.0016
02/05/07	15-Sep-19	11.500	10.1530	-0.0004	109.4382	0.0003	02/05/07	15-Sep-26	12.000	10.4040	0.0005	113.2180	-0.0004
02/02/07	15-Sep-19	11.500	10.1570	-0.0033	109.4046	0.0023	02/02/07	15-Sep-26	12.000	10.3990	-0.0027	113.2603	0.0022
02/01/07	15-Sep-19	11.500	10.1910	-0.0012	109.1502	0.0008	02/01/07	15-Sep-26	12.000	10.4270	-0.0020	113.0063	0.0017
01/31/07	15-Sep-19	11.500	10.2030	0.0006	109.0653	-0.0006	01/31/07	15-Sep-26	12.000	10.4480	-0.0016	112.8165	0.0014
01/30/07	15-Sep-19	11.500	10.1950	0.0007	109.1262	-0.0005	01/30/07	15-Sep-26	12.000	10.4650	0.0014	112.6543	-0.0013
01/29/07	15-Sep-19	11.500	10.1880	0.0028	109.1808	-0.0019	01/29/07	15-Sep-26	12.000	10.4500	0.0004	112.7959	-0.0003
01/26/07	15-Sep-19	11.500	10.1600	-0.0018	109.3910	0.0013	01/26/07	15-Sep-26	12.000	10.4460	-0.0015	112.8281	0.0013
01/25/07	15-Sep-19	11.500	10.1780	0.0018	109.2538	-0.0012	01/25/07	15-Sep-26	12.000	10.4620	0.0012	112.6862	-0.0010
01/24/07	15-Sep-19	11.500	10.1600	-0.0043	109.3875	0.0030	01/24/07	15-Sep-26	12.000	10.4490	-0.0043	112.8038	0.0036
01/23/07	15-Sep-19	11.500	10.2040	-0.0005	109.0593	0.0003	01/23/07	15-Sep-26	12.000	10.4940	-0.0019	112.3986	0.0016
01/22/07	15-Sep-19	11.500	10.2090	-0.0041	109.0247	0.0029	01/22/07	15-Sep-26	12.000	10.5140	-0.0010	112.2153	0.0009
01/19/07	15-Sep-19	11.500	10.2510	-0.0031	108.7103	0.0021	01/19/07	15-Sep-26	12.000	10.5250	0.0039	112.1119	-0.0034
01/18/07	15-Sep-19	11.500	10.2830	0.0027	108.4797	-0.0019	01/18/07	15-Sep-26	12.000	10.4840	-0.0010	112.4908	0.0009
01/17/07	15-Sep-19	11.500	10.2550	-0.0103	108.6856	0.0073	01/17/07	15-Sep-26	12.000	10.4950	-0.0009	112.3884	0.0008
01/16/07	15-Sep-19	11.500	10.3620	-0.0042	107.8960	0.0030	01/16/07	15-Sep-26	12.000	10.5040	0.0037	112.3014	-0.0032
01/15/07	15-Sep-19	11.500	10.4060	0.0225	107.5704	-0.0156	01/15/07	15-Sep-26	12.000	10.4650	0.0081	112.6604	-0.0068
01/12/07	15-Sep-19	11.500	10.1770	0.0056	109.2730	-0.0039	01/12/07	15-Sep-26	12.000	10.3810	0.0100	113.4315	-0.0084
01/11/07	15-Sep-19	11.500	10.1200	0.0140	109.7008	-0.0096	01/11/07	15-Sep-26	12.000	10.2780	0.0103	114.3869	-0.0086
01/10/07	15-Sep-19	11.500	9.9800	0.0006	110.7677	-0.0004	01/10/07	15-Sep-26	12.000	10.1730	-0.0030	115.3799	0.0026
01/09/07	15-Sep-19	11.500	9.9740	0.0007	110.8149	-0.0005	01/09/07	15-Sep-26	12.000	10.2040	-0.0007	115.0807	0.0005
01/08/07	15-Sep-19	11.500	9.9670	0.0049	110.8663	-0.0034	01/08/07	15-Sep-26	12.000	10.2110	0.0072	115.0182	-0.0060
01/05/07	15-Sep-19	11.500	9.9180	-0.0055	111.2486	0.0038	01/05/07	15-Sep-26	12.000	10.1380	-0.0227	115.7121	0.0195
01/04/07	15-Sep-19	11.500	9.9730	-0.0012	110.8294	0.0009	01/04/07	15-Sep-26	12.000	10.3740	0.0042	113.5007	-0.0035
01/03/07	15-Sep-19	11.500	9.9850	0.0109	110.7321	-0.0013	01/03/07	15-Sep-26	12.000	10.3310	0.0000	113.9000	-0.0105
01/02/07	15-Sep-19	11.500	9.8770	0.0000	110.8730								
								Yield Change =			0.0315	115.1120	-0.0237
								Probabilita Adverse Yield Move =			0.9997		
								Standar Deviasi =			0.0088780		
								Adverse Daily Yield Move =			0.0303		
								Market Value Position =			1.000,000		
								Modified Duration,28/12/2007 =			7.49230		
								Modified Duration plus Convexity =			1.0100	8.5023	
								Daily Price Volatility =			0.227390	-0.258043	
								Daily Earning at Risk (DEAR) =			(2.273.90)	(2.580.43)	
								VAR untuk N hari (2 hari) =			(3.215.78)	(3.649.28)	
								VAR untuk N hari (7 hari) =			(6.016.17)	(6.827.18)	
								VAR untuk 1 bulan (30 hari) =			(12.454.66)	(14.133.61)	
								VAR untuk 2 bulan (60 hari) =			(17.613.55)	(19.987.95)	
								VAR untuk 3 bulan (90 hari) =			(21.572.11)	(24.480.14)	
								VAR untuk 4 bulan (120 hari) =			(24.909.32)	(28.267.23)	
								VAR untuk 5 bulan (150 hari) =			(27.849.47)	(31.603.72)	
								VAR untuk 6 bulan (180 hari) =			(30.507.57)	(34.620.14)	
								VAR untuk 12 bulan (360 hari) =			(43.144.21)	(48.960.27)	
								Sumber: Blommborg, diolah dengan Bloomberg, Govt Bond FR0037					
								VAR untuk 12 bulan (360 hari) =			(30.987.38)	(34.010.39)	

Sumber: Blomberg, diolah dengan Bloomberg, Govt Bond FR0036

Periode Juni 2008 FR0038 & FR0039

Govt Bond FR0038							Govt Bond FR0039						
Date	Maturity	Coupon	YTM	Yield Change	Price		Date	Maturity	Coupon	YTM	Yield Change	Price	
07/07/08	15-Aug-18	11.600	13.2090	-0.0085	91.1330	0.0064	07/07/08	15-Aug-23	11.750	13.4410	-0.0062	89.1508	0.0055
07/04/08	15-Aug-18	11.600	13.3220	0.0089	90.5569	-0.0051	07/04/08	15-Aug-23	11.750	13.5250	-0.0015	88.6640	0.0013
07/03/08	15-Aug-18	11.600	13.2310	-0.0008	91.0192	0.0007	07/03/08	15-Aug-23	11.750	13.5450	0.0002	88.5476	-0.0001
07/02/08	15-Aug-18	11.600	13.2420	-0.0054	90.9570	0.0041	07/02/08	15-Aug-23	11.750	13.5420	-0.0099	88.5580	-0.0089
07/01/08	15-Aug-18	11.800	13.3140	-0.0017	90.5862	0.0013	07/01/08	15-Aug-23	11.750	13.6780	0.0018	87.7748	-0.0016
06/30/08	15-Aug-18	11.600	13.3370	0.0037	90.4667	-0.0028	06/30/08	15-Aug-23	11.750	13.6530	0.0037	87.9168	-0.0033
06/27/08	15-Aug-18	11.600	13.2880	0.0004	90.7184	-0.0003	06/27/08	15-Aug-23	11.750	13.6020	-0.0012	88.2110	0.0011
06/26/08	15-Aug-18	11.600	13.2830	-0.0008	90.7391	0.0006	06/26/08	15-Aug-23	11.750	13.6180	-0.0030	88.1137	0.0027
06/25/08	15-Aug-18	11.600	13.2930	0.0048	90.6850	-0.0034	06/25/08	15-Aug-23	11.750	13.6590	0.0061	87.8780	-0.0054
06/24/08	15-Aug-18	11.600	13.2320	0.0020	90.9951	-0.0015	06/24/08	15-Aug-23	11.750	13.5760	0.0128	88.3521	-0.0111
06/23/08	15-Aug-18	11.600	13.2050	0.0004	91.1315	-0.0003	06/23/08	15-Aug-23	11.750	13.4050	0.0010	89.3458	-0.0008
06/20/08	15-Aug-18	11.600	13.2000	0.0031	91.1549	-0.0023	06/20/08	15-Aug-23	11.750	13.3920	0.0096	89.4214	-0.0084
06/19/08	15-Aug-18	11.600	13.1590	0.0217	91.3679	-0.0157	06/19/08	15-Aug-23	11.750	13.2650	-0.0327	90.1750	0.0298
06/18/08	15-Aug-18	11.600	12.8790	-0.0389	92.8250	0.0300	06/18/08	15-Aug-23	11.750	13.7130	0.0015	87.5642	-0.0013
06/17/08	15-Aug-18	11.600	13.4000	-0.0053	90.1256	0.0041	06/17/08	15-Aug-23	11.750	13.6920	0.0022	87.6773	-0.0020
06/16/08	15-Aug-18	11.600	13.4720	0.0035	89.7595	-0.0026	06/16/08	15-Aug-23	11.750	13.6620	-0.0017	87.8503	0.0015
06/13/08	15-Aug-18	11.600	13.4250	-0.0041	89.9961	0.0032	06/13/08	15-Aug-23	11.750	13.6850	-0.0020	87.7155	0.0018
06/12/08	15-Aug-18	11.600	13.4800	0.0069	89.7128	-0.0052	06/12/08	15-Aug-23	11.750	13.7130	0.0053	87.5579	-0.0046
06/11/08	15-Aug-18	11.600	13.3880	0.0025	90.1783	-0.0019	06/11/08	15-Aug-23	11.750	13.6410	0.0107	87.9651	-0.0094
06/10/08	15-Aug-18	11.600	13.3540	0.0204	90.3470	-0.0150	06/10/08	15-Aug-23	11.750	13.4960	0.0097	88.8000	-0.0085
06/09/08	15-Aug-18	11.600	13.0870	0.0016	91.7238	-0.0012	06/09/08	15-Aug-23	11.750	13.3660	0.0088	89.5644	-0.0076
06/06/08	15-Aug-18	11.600	13.0660	0.0083	91.8318	-0.0046	06/06/08	15-Aug-23	11.750	13.2500	0.0124	90.2480	-0.0107
06/05/08	15-Aug-18	11.600	12.9840	-0.0004	92.2601	0.0003	06/05/08	15-Aug-23	11.750	13.0660	0.0001	91.2248	-0.0001
06/04/08	15-Aug-18	11.800	12.8890	0.0050	92.2295	-0.0036	06/04/08	15-Aug-23	11.750	13.0870	0.0059	91.2305	-0.0051
06/03/08	15-Aug-18	11.600	12.9250	0.0113	92.5625	-0.0083	06/03/08	15-Aug-23	11.750	13.0100	0.0079	91.6958	-0.0068
06/02/08	15-Aug-18	11.600	12.7600	0.0037	93.3337	-0.0027	06/02/08	15-Aug-23	11.750	12.9080	-0.0004	92.3266	0.0003
05/30/08	15-Aug-18	11.600	12.7330	0.0016	93.5822	-0.0012	05/30/08	15-Aug-23	11.750	12.9130	-0.0035	92.2946	0.0031
05/29/08	15-Aug-18	11.600	12.7130	0.0035	93.8907	-0.0025	05/29/08	15-Aug-23	11.750	12.9580	-0.0058	92.0121	0.0051
05/28/08	15-Aug-18	11.600	12.8690	-0.0071	93.9260	0.0052	05/28/08	15-Aug-23	11.750	13.0340	-0.0064	91.5456	0.0056
05/27/08	15-Aug-18	11.600	12.7590	0.0068	93.4402	-0.0049	05/27/08	15-Aug-23	11.750	13.1180	0.0021	91.0368	-0.0018
05/26/08	15-Aug-18	11.600	12.6730	0.0070	93.9000	-0.0051	05/26/08	15-Aug-23	11.750	13.0910	0.0258	91.1965	-0.0219
05/23/08	15-Aug-18	11.600	12.5850	0.0125	94.3786	-0.0089	05/23/08	15-Aug-23	11.750	12.7620	-0.0023	93.2350	0.0021
05/22/08	15-Aug-18	11.600	12.4300	-0.0061	95.2250	0.0044	05/22/08	15-Aug-23	11.750	12.7920	0.0029	93.0410	-0.0025
05/21/08	15-Aug-18	11.600	12.5060	-0.0060	94.8052	0.0043	05/21/08	15-Aug-23	11.750	12.7550	-0.0054	93.2741	0.0047
05/19/08	15-Aug-18	11.600	12.5810	-0.0008	94.3988	0.0004	05/19/08	15-Aug-23	11.750	12.8240	-0.0048	92.8378	0.0041
05/16/08	15-Aug-18	11.600	12.5880	-0.0047	94.3579	0.0034	05/16/08	15-Aug-23	11.750	12.8860	-0.0034	92.4559	0.0030
05/15/08	15-Aug-18	11.600	12.6470	-0.0039	94.0348	0.0029	05/15/08	15-Aug-23	11.750	12.9300	0.0025	92.1789	-0.0021
05/14/08	15-Aug-18	11.600	12.6970	-0.0007	93.7813	0.0005	05/14/08	15-Aug-23	11.750	12.8980	-0.0078	92.3768	0.0068
05/13/08	15-Aug-18	11.600	12.7060	-0.0042	93.7113	0.0031	05/13/08	15-Aug-23	11.750	12.9990	-0.0011	91.7499	0.0009
05/12/08	15-Aug-18	11.600	12.7590	-0.0016	93.4250	0.0011	05/12/08	15-Aug-23	11.750	13.0130	-0.0014	91.6652	0.0012
05/09/08	15-Aug-18	11.600	12.7790	-0.0023	93.3181	0.0017	05/09/08	15-Aug-23	11.750	13.0310	-0.0002	91.5543	0.0002
05/08/08	15-Aug-18	11.600	12.8090	-0.0006	93.1568	0.0005	05/08/08	15-Aug-23	11.750	13.0340	-0.0066	91.5341	0.0058
05/07/08	15-Aug-18	11.600	12.8170	-0.0028	93.1088	0.0019	05/07/08	15-Aug-23	11.750	13.1200	0.0050	91.0093	-0.0044
05/06/08	15-Aug-18	11.600	12.8500	0.0002	92.9336	-0.0001	05/06/08	15-Aug-23	11.750	13.0550	-0.0056	91.4078	0.0050
05/05/08	15-Aug-18	11.600	12.6480	0.0048	92.9451	-0.0035	05/05/08	15-Aug-23	11.750	13.1290	0.0027	90.9564	-0.0023
05/02/08	15-Aug-18	11.600	12.7870	0.0007	93.2701	-0.0005	05/02/08	15-Aug-23	11.750	13.0940	-0.0011	91.1668	0.0010
04/30/08	15-Aug-18	11.600	12.7780	-0.0035	93.3158	0.0027	04/30/08	15-Aug-23	11.750	13.1080	-0.0081	91.0802	0.0071
04/29/08	15-Aug-18	11.600	12.8240	-0.0093	93.0882	0.0069	04/29/08	15-Aug-23	11.750	13.2150	-0.0015	90.4384	0.0014
04/28/08	15-Aug-18	11.600	12.9450	0.0022	92.4246	-0.0016	04/28/08	15-Aug-23	11.750	13.2350	0.0014	90.3124	-0.0013
04/25/08	15-Aug-18	11.600	12.9170	-0.0121	92.5718	0.0091	04/25/08	15-Aug-23	11.750	13.2160	-0.0105	90.4298	0.0093
04/24/08	15-Aug-18	11.600	13.0750	0.0144	91.7371	-0.0105	04/24/08	15-Aug-23	11.750	13.3560	0.0053	89.5963	-0.0046
04/23/08	15-Aug-18	11.600	12.8900	0.0484	92.7097	-0.0328	04/23/08	15-Aug-23	11.750	13.2860	0.0169	90.0095	-0.0146
04/22/08	15-Aug-18	11.600	12.3180	0.0101	95.8313	-0.0071	04/22/08	15-Aug-23	11.750	13.0650	0.0310	91.3401	-0.0262
04/21/08	15-Aug-18	11.600	12.1950	0.0117	96.5194	-0.0083	04/21/08	15-Aug-23	11.750	12.6720	-0.0001	93.7929	0.0001
04/18/08	15-Aug-18	11.600	12.0540	0.0101	97.3229	-0.0070	04/18/08	15-Aug-23	11.750	12.6730	0.0032	93.7844	-0.0027
04/17/08	15-Aug-18	11.600	11.9340	0.0031	98.0064	-0.0022	04/17/08	15-Aug-23	11.750	12.6330	0.0021	94.0391	-0.0018
04/16/08	15-Aug-18	11.600	11.8970	0.0123	98.2249	-0.0085	04/16/08	15-Aug-23	11.750	12.6070	0.0075	94.2043	-0.0064
04/15/08	15-Aug-18	11.600	11.7520	0.0033	99.0688	-0.0023	04/15/08	15-Aug-23	11.750	12.5130	0.0032	94.8108	-0.0027
04/14/08	15-Aug-18	11.600	11.7130	0.0079	99.2958	-0.0054	04/14/08	15-Aug-23	11.750	12.4730	0.0043	95.0714	-0.0037
04/11/08	15-Aug-18	11.600	11.6210	-0.0125	99.8375	0.0087	04/11/08	15-Aug-23	11.750	12.4190	-0.0277	95.4200	0.0244
04/10/08	15-Aug-18	11.600	11.7680	-0.0457	98.9750	0.0336	04/10/08	15-Aug-23	11.750	12.7730	-0.0085	93.1500	0.0074
04/09/08	15-Aug-18	11.600	12.3310	-0.0117	95.7554	0.0085	04/09/08	15-Aug-23	11.750	12.8830	-0.0231	92.4640	0.0206

04/08/08	15-Aug-18	11.600	12.4770	-0.0407	94.9450	0.0311	04/08/08	15-Aug-23	11.750	13.1870	-0.0042	90.6011	0.0038
04/07/08	15-Aug-18	11.600	13.0070	0.0531	92.0821	-0.0372	04/07/08	15-Aug-23	11.750	13.2430	0.0150	90.2615	-0.0130
04/04/08	15-Aug-18	11.600	12.3510	0.0375	95.6403	-0.0258	04/04/08	15-Aug-23	11.750	13.0470	0.0678	91.4486	-0.0548
04/03/08	15-Aug-18	11.600	11.9050	0.0017	98.1750	-0.0012	04/03/08	15-Aug-23	11.750	12.2190	-0.0209	96.7500	0.0181
04/02/08	15-Aug-18	11.600	11.8850	0.0194	98.2910	-0.0133	04/02/08	15-Aug-23	11.750	12.4800	0.0367	95.0278	-0.0300
04/01/08	15-Aug-18	11.600	11.6590	-0.0034	99.6170	0.0024	04/01/08	15-Aug-23	11.750	12.0380	-0.0007	97.9700	0.0006
03/31/08	15-Aug-18	11.600	11.6990	0.0052	99.3806	-0.0036	03/31/08	15-Aug-23	11.750	12.0470	0.0136	97.9107	-0.0112
03/28/08	15-Aug-18	11.600	11.6380	0.0337	99.7425	-0.0224	03/28/08	15-Aug-23	11.750	11.8850	0.0088	99.0239	-0.0073
03/27/08	15-Aug-18	11.600	11.2590	0.0119	102.0261	-0.0079	03/27/08	15-Aug-23	11.750	11.7810	0.0074	99.7529	-0.0061
03/26/08	15-Aug-18	11.600	11.1270	0.0069	102.8430	-0.0046	03/26/08	15-Aug-23	11.750	11.6940	0.0070	100.3665	-0.0057
03/25/08	15-Aug-18	11.600	11.0510	-0.0066	103.3170	0.0044	03/25/08	15-Aug-23	11.750	11.6130	-0.0033	100.9430	0.0027
03/24/08	15-Aug-18	11.600	11.1240	0.0016	102.8808	-0.0011	03/24/08	15-Aug-23	11.750	11.6510	-0.0022	100.6761	0.0019
03/19/08	15-Aug-18	11.600	11.1060	-0.0009	102.8756	0.0006	03/19/08	15-Aug-23	11.750	11.6770	-0.0053	100.4900	0.0044
03/18/08	15-Aug-18	11.600	11.1160	0.0185	102.9135	-0.0122	03/18/08	15-Aug-23	11.750	11.7390	0.0165	100.0521	-0.0134
03/17/08	15-Aug-18	11.600	10.9140	0.0163	104.1811	-0.0106	03/17/08	15-Aug-23	11.750	11.5490	0.0055	101.4067	-0.0045
03/14/08	15-Aug-18	11.600	10.7390	0.0129	105.2951	-0.0063	03/14/08	15-Aug-23	11.750	11.4860	0.0137	101.8638	-0.0111
03/13/08	15-Aug-18	11.600	10.6020	0.0041	106.1816	-0.0027	03/13/08	15-Aug-23	11.750	11.3310	0.0031	103.0022	-0.0025
03/12/08	15-Aug-18	11.600	10.5590	0.0062	106.4638	-0.0040	03/12/08	15-Aug-23	11.750	11.2960	0.0047	103.2569	-0.0038
03/11/08	15-Aug-18	11.600	10.4940	0.0117	106.8943	-0.0074	03/11/08	15-Aug-23	11.750	11.2430	0.0202	103.6541	-0.0160
03/10/08	15-Aug-18	11.600	10.3730	0.0055	107.6913	-0.0035	03/10/08	15-Aug-23	11.750	11.0200	0.0047	105.3379	-0.0038
03/07/08	15-Aug-18	11.600	10.3180	0.0011	108.0710	-0.0007	03/07/08	15-Aug-23	11.750	10.9680	0.0027	105.7414	-0.0021
03/06/08	15-Aug-18	11.600	10.3050	-0.0007	108.1447	0.0004	03/06/08	15-Aug-23	11.750	10.9380	0.0016	105.9688	-0.0013
03/05/08	15-Aug-18	11.600	10.3120	-0.0014	108.1001	0.0008	03/05/08	15-Aug-23	11.750	10.9210	0.0002	106.1019	-0.0002
03/04/08	15-Aug-18	11.600	10.3260	0.0036	108.0164	-0.0023	03/04/08	15-Aug-23	11.750	10.9190	0.0009	106.1231	-0.0008
03/03/08	15-Aug-18	11.600	10.2890	0.0038	108.2617	-0.0024	03/03/08	15-Aug-23	11.750	10.9090	0.0018	106.2029	-0.0014
02/29/08	15-Aug-18	11.600	10.2500	0.0050	108.5226	-0.0032	02/29/08	15-Aug-23	11.750	10.8890	0.0050	106.3561	-0.0040
02/28/08	15-Aug-18	11.600	10.1990	0.0020	108.8698	-0.0013	02/28/08	15-Aug-23	11.750	10.8350	0.0004	106.7787	-0.0003
02/27/08	15-Aug-18	11.600	10.1790	0.0024	109.0064	-0.0015	02/27/08	15-Aug-23	11.750	10.8310	0.0039	106.8127	-0.0031
02/26/08	15-Aug-18	11.600	10.1550	-0.0021	109.1720	0.0012	02/26/08	15-Aug-23	11.750	10.7890	0.0007	107.1450	-0.0006
02/25/08	15-Aug-18	11.600	10.1780	0.0035	109.0364	-0.0021	02/25/08	15-Aug-23	11.750	10.7810	0.0016	107.2094	-0.0012
02/22/08	15-Aug-18	11.600	10.1410	-0.0004	109.2689	0.0002	02/22/08	15-Aug-23	11.750	10.7640	0.0015	107.3386	-0.0012
02/21/08	15-Aug-18	11.600	10.1450	0.0040	109.2457	-0.0025	02/21/08	15-Aug-23	11.750	10.7480	0.0029	107.4677	-0.0023
02/20/08	15-Aug-18	11.600	10.1050	0.0009	109.5249	-0.0006	02/20/08	15-Aug-23	11.750	10.7170	0.0015	107.7156	-0.0012
02/19/08	15-Aug-18	11.600	10.0960	0.0000	109.5867	0.0000	02/19/08	15-Aug-23	11.750	10.7010	0.0021	107.8436	-0.0016
02/18/08	15-Aug-18	11.600	10.0960	-0.0016	109.5898	0.0010	02/18/08	15-Aug-23	11.750	10.6790	-0.0032	108.0195	-0.0024
02/15/08	15-Aug-18	11.600	10.1120	0.0000	109.4817	0.0000	02/15/08	15-Aug-23	11.750	10.7130	0.0041	107.7559	-0.0032
02/14/08	15-Aug-18	11.600	10.1120	-0.0026	109.4833	0.0015	02/14/08	15-Aug-23	11.750	10.6690	-0.0028	108.1071	0.0022
02/13/08	15-Aug-18	11.600	10.1380	0.0019	109.3165	-0.0012	02/13/08	15-Aug-23	11.750	10.6990	0.0021	107.8698	-0.0016
02/12/08	15-Aug-18	11.600	10.1190	0.0013	109.4482	-0.0008	02/12/08	15-Aug-23	11.750	10.6770	0.0064	108.0462	-0.0050
02/11/08	15-Aug-18	11.600	10.1060	0.0027	109.5349	-0.0017	02/11/08	15-Aug-23	11.750	10.6090	0.0014	108.5891	-0.0011
02/08/08	15-Aug-18	11.600	10.0790	0.0008	109.7208	-0.0003	02/08/08	15-Aug-23	11.750	10.5940	-0.0003	108.7055	0.0002
02/06/08	15-Aug-18	11.600	10.0730	0.0017	109.7590	-0.0011	02/06/08	15-Aug-23	11.750	10.5970	0.0026	108.6831	-0.0020
02/05/08	15-Aug-18	11.600	10.0560	0.0030	109.8799	-0.0019	02/05/08	15-Aug-23	11.750	10.5700	0.0011	108.8972	-0.0009
02/04/08	15-Aug-18	11.600	10.0280	0.0017	110.0865	-0.0011	02/04/08	15-Aug-23	11.750	10.5580	0.0009	108.9943	-0.0008
02/01/08	15-Aug-18	11.600	10.0090	0.0048	110.2030	-0.0030	02/01/08	15-Aug-23	11.750	10.5480	0.0029	109.0762	-0.0022
01/31/08	15-Aug-18	11.600	9.9610	0.6003	110.5315	-0.0002	01/31/08	15-Aug-23	11.750	10.5180	0.0014	109.3205	-0.0011
01/30/08	15-Aug-18	11.600	9.9580	-0.0012	110.5587	0.0007	01/30/08	15-Aug-23	11.750	10.5030	0.0007	109.4399	-0.0005
01/29/08	15-Aug-18	11.600	9.9700	-0.0005	110.4783	0.0003	01/29/08	15-Aug-23	11.750	10.4960	-0.0010	109.4982	0.0008
01/28/08	15-Aug-18	11.600	9.9750	-0.0014	110.4407	0.0008	01/28/08	15-Aug-23	11.750	10.5070	-0.0009	109.4059	0.0006
01/25/08	15-Aug-18	11.600	9.9890	0.0036	110.3490	-0.0022	01/25/08	15-Aug-23	11.750	10.5160	-0.0010	109.3397	0.0009
01/24/08	15-Aug-18	11.600	9.9530	-0.0001	110.5929	0.0000	01/24/08	15-Aug-23	11.750	10.5270	-0.0018	109.2437	0.0014
01/23/08	15-Aug-18	11.600	9.9540	-0.0003	110.5934	0.0002	01/23/08	15-Aug-23	11.750	10.5460	-0.0008	109.0899	0.0006
01/22/08	15-Aug-18	11.600	9.9570	0.0059	110.5687	-0.0037	01/22/08	15-Aug-23	11.750	10.5540	0.0050	109.0269	-0.0039
01/21/08	15-Aug-18	11.600	9.8990	-0.0001	110.9759	0.0001	01/21/08	15-Aug-23	11.750	10.5020	0.0010	109.4538	-0.0007
01/18/08	15-Aug-18	11.600	9.9000	0.0032	110.9672	-0.0020	01/18/08	15-Aug-23	11.750	10.4920	0.0002	109.5353	-0.0001
01/17/08	15-Aug-18	11.600	9.8680	-0.0008	111.1931	0.0005	01/17/08	15-Aug-23	11.750	10.4900	0.0021	109.5482	-0.0016
01/16/08	15-Aug-18	11.600	9.8770	0.0023	111.1324	-0.0015	01/16/08	15-Aug-23	11.750	10.4680	0.0011	109.7270	-0.0008
01/15/08	15-Aug-18	11.600	9.8540	-0.0004	111.2950	0.0002	01/15/08	15-Aug-23	11.750	10.4570	-0.0007	109.8169	0.0005
01/14/08	15-Aug-18	11.600	9.8580	-0.0025	111.2693	0.0016	01/14/08	15-Aug-23	11.750	10.4640	-0.0011	109.7591	0.0009
01/11/08	15-Aug-18	11.600	9.8830	-0.0050	111.0948	0.0031	01/11/08	15-Aug-23	11.750	10.4760	-0.0005	109.6620	0.0004
01/09/08	15-Aug-18	11.600	9.9330	-0.0076	110.7494	0.0047	01/09/08	15-Aug-23	11.750	10.4810	-0.0015	109.6202	0.0012
01/08/08	15-Aug-18	11.600	10.0090	-0.0094	110.2275	0.0060	01/08/08	15-Aug-23	11.750	10.4970	-0.0159	109.4911	0.0127
01/07/08	15-Aug-18	11.600	10.1040	-0.0015	109.5728	0.0009	01/07/08	15-Aug-23	11.750	10.6670	-0.0007	108.1206	0.0006
01/04/08	15-Aug-18	11.600	10.1190	-0.0038	109.4721	0.0024	01/04/08	15-Aug-23	11.750	10.6750	0.0004	108.0607	-0.0002
01/03/08	15-Aug-18	11.600	10.1580	0.0042	109.2086	-0.0027	01/03/08	15-Aug-23	11.750	10.6710	0.0000	108.0877	0.0000
01/02/08	15-Aug-18	11.600	10.1160	0.0000	109.5002	0.0000	01/02/08	15-Aug-23	11.750	10.6710	0.0000	108.0883	0.0000

Yield Change =	0.275768	101.2602	-0.1790	Yield Change =	0.237918	99.1550	-0.1874
Yield Change =	0.275768			Yield Change =	0.237918		
Probabilita Adverse Yield Move =	0.997242			Probabilita Adverse Yield Move =	0.997621		
Standar Deviasi =	0.011732			Standar Deviasi =	0.010522		
Adverse Daily Yield Move =	0.032560			Adverse Daily Yield Move =	0.029703		
Market Value Position =	1,000,000			Market Value Position =	1,000,000		
Modified Duration,28/12/2007 =	6.07360			Modified Duration,28/12/2007 =	7.10700		
Modified Duration plus Convexity =	0.5400	6.6136		Modified Duration plus Convexity =	0.8300	7.9370	
Daily Price Volatility =	-0.1977553	-0.2153378		Daily Price Volatility =	-0.2111006	-0.2357543	
Daily Earning at Risk (DEAR) =	(1,977.55)	(2,153.38)		Daily Earning at Risk (DEAR) =	{2,111.01}	(2,357.54)	
VAR untuk N hari (2 hari) =	(2,786.68)	(3,045.33)		VAR untuk N hari (2 hari) =	(2,985.41)	(3,334.07)	

VAR untuk N hari (7 hari) =	(5,232.11)	(5,697.30)	VAR untuk N hari (7 hari) =	(5,585.20)	(6,237.47)
VAR untuk 1 bulan (30 hari) =	(10,831.50)	(11,794.53)	VAR untuk 1 bulan (30 hari) =	(11,562.46)	(12,912.79)
VAR untuk 2 bulan (60 hari) =	(15,318.06)	(16,679.98)	VAR untuk 2 bulan (60 hari) =	(16,351.78)	(18,261.45)
VAR untuk 3 bulan (90 hari) =	(18,760.72)	(20,428.72)	VAR untuk 3 bulan (90 hari) =	(20,026.76)	(22,365.61)
VAR untuk 4 bulan (120 hari) =	(21,663.01)	(23,589.05)	VAR untuk 4 bulan (120 hari) =	(23,124.91)	(25,825.59)
VAR untuk 5 bulan (150 hari) =	(24,219.98)	(26,373.36)	VAR untuk 5 bulan (150 hari) =	(25,854.44)	(28,873.88)
VAR untuk 6 bulan (180 hari) =	(26,531.66)	(28,890.57)	VAR untuk 6 bulan (180 hari) =	(28,322.12)	(31,629.75)
VAR untuk 12 bulan (360 hari) =	(37,521.43)	(40,857.44)	VAR untuk 12 bulan (360 hari) =	(40,053.53)	(44,731.23)

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0038

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0039

Periode 2007 FR0038 & FR0039

Govt Bond FR0038						Govt Bond FR0039					
Date	Maturity	Coupon	YTM		Price	Date	Maturity	Coupon	YTM		Price
12/28/07	15-Aug-18	11.600	10.1310	0.0014	109.3983	12/28/07	15-Aug-23	11.750	10.6580	0.0006	108.1930
12/27/07	15-Aug-18	11.600	10.1170	-0.0041	109.4945	12/27/07	15-Aug-23	11.750	10.6520	-0.0008	108.2424
12/26/07	15-Aug-18	11.600	10.1590	0.0031	109.2135	12/26/07	15-Aug-23	11.750	10.6610	0.0092	108.1693
12/24/07	15-Aug-18	11.600	10.1280	0.0050	109.4207	12/24/07	15-Aug-23	11.750	10.5640	-0.0122	108.9500
12/21/07	15-Aug-18	11.600	10.0780	-0.0020	109.7667	12/21/07	15-Aug-23	11.750	10.6950	0.0125	107.9005
12/19/07	15-Aug-18	11.600	10.0980	0.0145	109.6343	12/19/07	15-Aug-23	11.750	10.5030	-0.0003	108.9571
12/18/07	15-Aug-18	11.600	9.9540	0.0042	110.6299	12/18/07	15-Aug-23	11.750	10.5660	0.0124	108.9387
12/17/07	15-Aug-18	11.600	9.9120	0.0038	110.9282	12/17/07	15-Aug-23	11.750	10.4370	0.0029	109.9874
12/14/07	15-Aug-18	11.600	9.8740	0.0022	111.1917	12/14/07	15-Aug-23	11.750	10.4070	0.0039	110.2343
12/13/07	15-Aug-18	11.600	9.8520	-0.0035	111.3455	12/13/07	15-Aug-23	11.750	10.3670	-0.0037	110.5656
12/12/07	15-Aug-18	11.600	9.8870	0.0016	111.1088	12/12/07	15-Aug-23	11.750	10.4060	0.0049	110.2506
12/11/07	15-Aug-18	11.600	9.8710	-0.0031	111.2246	12/11/07	15-Aug-23	11.750	10.3550	-0.0112	110.6700
12/10/07	15-Aug-18	11.600	9.8020	-0.0045	111.0036	12/10/07	15-Aug-23	11.750	10.4720	-0.0033	109.7052
12/07/07	15-Aug-18	11.600	9.9470	-0.0054	110.6959	12/07/07	15-Aug-23	11.750	10.5070	-0.0054	109.4179
12/06/07	15-Aug-18	11.600	10.0010	-0.0121	110.3189	12/06/07	15-Aug-23	11.750	10.5640	0.0041	108.9550
12/05/07	15-Aug-18	11.600	10.1240	0.0116	109.4707	12/05/07	15-Aug-23	11.750	10.5210	0.0029	109.3093
12/04/07	15-Aug-18	11.600	10.0080	-0.0249	110.2724	12/04/07	15-Aug-23	11.750	10.4910	-0.0247	109.5533
12/03/07	15-Aug-18	11.600	10.2640	-0.0098	108.5167	12/03/07	15-Aug-23	11.750	10.7570	-0.0047	107.4107
11/30/07	15-Aug-18	11.600	10.3680	-0.0221	107.8344	11/30/07	15-Aug-23	11.750	10.8080	-0.0290	107.0063
11/29/07	15-Aug-18	11.600	10.6000	-0.0058	108.2735	11/29/07	15-Aug-23	11.750	11.1310	0.0018	104.5057
11/28/07	15-Aug-18	11.600	10.6620	0.0011	105.8659	11/28/07	15-Aug-23	11.750	11.1110	0.0042	104.6579
11/27/07	15-Aug-18	11.600	10.6500	-0.0032	105.9485	11/27/07	15-Aug-23	11.750	11.0640	-0.0036	105.0233
11/26/07	15-Aug-18	11.600	10.6840	-0.0065	105.7290	11/26/07	15-Aug-23	11.750	11.1040	-0.0121	104.7125
11/23/07	15-Aug-18	11.600	10.7540	0.0014	105.2716	11/23/07	15-Aug-23	11.750	11.2400	0.0185	103.6856
11/22/07	15-Aug-18	11.600	10.7390	0.0152	105.3672	11/22/07	15-Aug-23	11.750	11.0360	0.0051	105.2357
11/21/07	15-Aug-18	11.600	10.5780	0.0090	106.4299	11/21/07	15-Aug-23	11.750	10.9800	0.0249	105.6718
11/20/07	15-Aug-18	11.600	10.4840	0.0136	107.0540	11/20/07	15-Aug-23	11.750	10.7130	0.0065	107.7687
11/19/07	15-Aug-18	11.600	10.3430	0.0379	107.9975	11/19/07	15-Aug-23	11.750	10.6440	0.0055	108.3200
11/16/07	15-Aug-18	11.600	9.9850	0.0080	110.5974	11/16/07	15-Aug-23	11.750	10.5860	0.0208	108.7930
11/15/07	15-Aug-18	11.600	9.8860	0.0023	111.1500	11/15/07	15-Aug-23	11.750	10.3700	-0.0003	110.5625
11/14/07	15-Aug-18	11.600	9.8630	0.0001	111.3209	11/14/07	15-Aug-23	11.750	10.3730	0.0046	110.5384
11/13/07	15-Aug-18	11.600	9.8620	0.0053	111.3285	11/13/07	15-Aug-23	11.750	10.3260	0.0011	110.9304
11/12/07	15-Aug-18	11.600	9.8100	-0.0024	111.6974	11/12/07	15-Aug-23	11.750	10.3150	-0.0037	111.0204
11/09/07	15-Aug-18	11.600	9.8340	0.0233	111.5303	11/09/07	15-Aug-23	11.750	10.3530	0.0161	110.7092
11/08/07	15-Aug-18	11.600	9.6100	0.0092	113.1314	11/08/07	15-Aug-23	11.750	10.1890	0.0137	112.0866
11/07/07	15-Aug-18	11.600	9.5220	0.0043	113.7755	11/07/07	15-Aug-23	11.750	10.0510	0.0001	113.2623
11/06/07	15-Aug-18	11.600	9.4810	0.0079	114.0732	11/06/07	15-Aug-23	11.750	10.0500	0.0067	113.2773
11/05/07	15-Aug-18	11.600	9.4070	0.0002	114.6159	11/05/07	15-Aug-23	11.750	9.9830	0.0028	113.8539
11/02/07	15-Aug-18	11.600	9.4050	0.0031	114.6379	11/02/07	15-Aug-23	11.750	9.9550	0.0027	114.1044
11/01/07	15-Aug-18	11.600	9.3760	-0.0023	114.8503	11/01/07	15-Aug-23	11.750	9.9280	0.0036	114.3405
10/31/07	15-Aug-18	11.600	9.3980	-0.0016	114.6993	10/31/07	15-Aug-23	11.750	9.8920	-0.0080	114.6559
10/30/07	15-Aug-18	11.600	9.4130	0.0002	114.5905	10/30/07	15-Aug-23	11.750	9.9720	0.0019	113.9564
10/29/07	15-Aug-18	11.600	9.4110	0.0001	114.6059	10/29/07	15-Aug-23	11.750	9.9530	-0.0031	114.1213
10/26/07	15-Aug-18	11.600	9.4100	-0.0029	114.6166	10/26/07	15-Aug-23	11.750	9.9840	-0.0028	113.8585
10/25/07	15-Aug-18	11.600	9.4370	0.0024	114.4175	10/25/07	15-Aug-23	11.750	10.0120	0.0241	113.6153
10/24/07	15-Aug-18	11.600	9.4140	0.0037	114.5948	10/24/07	15-Aug-23	11.750	9.7760	-0.0036	115.6940
10/23/07	15-Aug-18	11.600	9.3790	0.0004	114.8574	10/23/07	15-Aug-23	11.750	9.8110	0.0005	115.3811
10/22/07	15-Aug-18	11.600	9.3750	0.0025	114.8836	10/22/07	15-Aug-23	11.750	9.8060	0.0017	115.4315
10/19/07	15-Aug-18	11.600	9.3520	0.0024	115.0587	10/19/07	15-Aug-23	11.750	9.7890	-0.0003	115.5770
10/18/07	15-Aug-18	11.600	9.3300	-0.0058	115.2220	10/18/07	15-Aug-23	11.750	9.7920	0.0006	115.5505
10/17/07	15-Aug-18	11.600	9.3840	0.0001	114.8321	10/17/07	15-Aug-23	11.750	9.7860	0.0033	115.6135
10/12/07	15-Aug-18	11.600	9.3830	-0.0002	114.8429	10/12/07	15-Aug-23	11.750	9.7540	-0.0041	115.8959
10/11/07	15-Aug-18	11.600	9.3850	-0.0010	114.8270	10/11/07	15-Aug-23	11.750	9.7940	0.0002	115.5415
10/10/07	15-Aug-18	11.600	9.3940	0.0006	114.7609	10/10/07	15-Aug-23	11.750	9.7920	0.0005	115.5636
10/09/07	15-Aug-18	11.600	9.3880	0.0006	114.8223	10/09/07	15-Aug-23	11.750	9.7870	0.0001	115.6159
10/08/07	15-Aug-18	11.600	9.3820	-0.0017	114.8696	10/08/07	15-Aug-23	11.750	9.7860	-0.0001	115.6245
10/05/07	15-Aug-18	11.600	9.3980	0.0002	114.7540	10/05/07	15-Aug-23	11.750	9.7870	0.0006	115.6138
10/04/07	15-Aug-18	11.600	9.3860	0.0002	114.7681	10/04/07	15-Aug-23	11.750	9.7810	0.0007	115.6678
10/03/07	15-Aug-18	11.600	9.3940	-0.0011	114.7892	10/03/07	15-Aug-23	11.750	9.7740	0.0009	115.7369

10/02/07	15-Aug-18	11.600	9.4040	0.0006	114.7229	-0.0004	10/02/07	15-Aug-23	11.750	9.7650	-0.0052	115.8218	0.0040
10/01/07	15-Aug-18	11.600	9.3980	0.0002	114.7661	-0.0002	10/01/07	15-Aug-23	11.750	9.8160	0.0023	115.3657	-0.0018
09/28/07	15-Aug-18	11.600	9.3960	0.0023	114.7847	-0.0014	09/28/07	15-Aug-23	11.750	9.7930	0.0011	115.5716	-0.0009
09/27/07	15-Aug-18	11.600	9.3740	-0.0051	114.9473	0.0030	09/27/07	15-Aug-23	11.750	9.7820	-0.0010	115.6714	0.0007
09/26/07	15-Aug-18	11.600	9.4220	-0.0017	114.6045	0.0010	09/26/07	15-Aug-23	11.750	9.7920	-0.0026	115.5898	0.0020
09/25/07	15-Aug-18	11.600	9.4380	0.0011	114.4845	-0.0007	09/25/07	15-Aug-23	11.750	9.8180	-0.0003	115.3615	0.0002
09/24/07	15-Aug-18	11.600	9.4280	-0.0061	114.5664	0.0037	09/24/07	15-Aug-23	11.750	9.8210	-0.0002	115.3364	0.0002
09/21/07	15-Aug-18	11.600	9.4860	0.0000	114.1391	0.0000	09/21/07	15-Aug-23	11.750	9.8230	-0.0229	115.3171	0.0178
09/20/07	15-Aug-18	11.600	9.4860	-0.0187	114.1434	0.0123	09/20/07	15-Aug-23	11.750	10.0530	0.0047	113.3013	-0.0037
09/19/07	15-Aug-18	11.600	9.6770	-0.0076	112.7591	0.0048	09/19/07	15-Aug-23	11.750	10.0060	-0.0008	113.7172	0.0006
09/18/07	15-Aug-18	11.600	9.7510	0.0056	112.2220	-0.0035	09/18/07	15-Aug-23	11.750	10.0140	-0.0005	113.6487	0.0004
09/17/07	15-Aug-18	11.600	9.6970	-0.0049	112.6153	0.0031	09/17/07	15-Aug-23	11.750	10.0190	-0.0051	113.6069	0.0039
09/14/07	15-Aug-18	11.600	9.7450	-0.0041	112.2712	0.0025	09/14/07	15-Aug-23	11.750	10.0700	-0.0036	113.1678	0.0027
09/13/07	15-Aug-18	11.600	9.7850	0.0007	111.9876	-0.0005	09/13/07	15-Aug-23	11.750	10.1060	-0.0002	112.8585	0.0002
09/12/07	15-Aug-18	11.600	9.7780	0.0014	112.0452	-0.0009	09/12/07	15-Aug-23	11.750	10.1080	-0.0021	112.8412	0.0015
09/11/07	15-Aug-18	11.600	9.7640	-0.0010	112.1447	0.0006	09/11/07	15-Aug-23	11.750	10.1290	0.0008	112.6691	-0.0006
09/10/07	15-Aug-18	11.600	9.7740	0.0011	112.0775	-0.0007	09/10/07	15-Aug-23	11.750	10.1210	-0.0017	112.7359	0.0013
09/07/07	15-Aug-18	11.600	9.7630	-0.0018	112.1572	0.0011	09/07/07	15-Aug-23	11.750	10.1380	0.0003	112.5918	-0.0002
09/06/07	15-Aug-18	11.600	9.7810	0.0013	112.0316	-0.0009	09/06/07	15-Aug-23	11.750	10.1350	0.0020	112.6175	-0.0016
09/05/07	15-Aug-18	11.600	9.7680	-0.0029	112.1300	0.0018	09/05/07	15-Aug-23	11.750	10.1150	-0.0002	112.7977	0.0001
09/04/07	15-Aug-18	11.600	9.7980	-0.0017	111.9341	0.0011	09/04/07	15-Aug-23	11.750	10.1170	-0.0033	112.7808	0.0025
09/03/07	15-Aug-18	11.600	9.8130	-0.0025	111.8118	0.0016	09/03/07	15-Aug-23	11.750	10.1500	-0.0002	112.4985	0.0002
08/31/07	15-Aug-18	11.600	9.8380	0.0006	111.6376	-0.0004	08/31/07	15-Aug-23	11.750	10.1520	-0.0024	112.4815	0.0018
08/30/07	15-Aug-18	11.600	9.8320	-0.0079	111.6821	0.0050	08/30/07	15-Aug-23	11.750	10.1760	0.0005	112.2804	-0.0004
08/29/07	15-Aug-18	11.600	9.9100	0.0081	111.1297	-0.0052	08/29/07	15-Aug-23	11.750	10.1710	0.0009	112.3248	-0.0007
08/28/07	15-Aug-18	11.600	9.8300	-0.0074	111.7002	0.0048	08/28/07	15-Aug-23	11.750	10.1620	-0.0022	112.4066	0.0017
08/27/07	15-Aug-18	11.600	9.9030	-0.0340	111.1896	0.0225	08/27/07	15-Aug-23	11.750	10.1840	-0.0254	112.2141	0.0202
08/24/07	15-Aug-18	11.600	10.2520	-0.0002	108.7425	0.0001	08/24/07	15-Aug-23	11.750	10.4490	-0.0045	109.9941	0.0035
08/23/07	15-Aug-18	11.600	10.2540	-0.0154	108.7369	0.0101	08/23/07	15-Aug-23	11.750	10.4960	-0.0050	109.6090	0.0040
08/22/07	15-Aug-18	11.600	10.4140	0.0031	107.6457	-0.0020	08/22/07	15-Aug-23	11.750	10.5490	-0.0043	109.1783	0.0034
08/21/07	15-Aug-18	11.600	10.3820	0.0080	107.8662	-0.0052	08/21/07	15-Aug-23	11.750	10.5950	0.0455	108.8030	-0.0342
08/20/07	15-Aug-18	11.600	10.3000	0.0377	108.4273	-0.0236	08/20/07	15-Aug-23	11.750	10.1340	-0.0019	112.6563	0.0015
08/16/07	15-Aug-18	11.600	9.8260	0.0252	111.0435	-0.0156	08/16/07	15-Aug-23	11.750	10.1530	0.0005	112.4917	-0.0004
08/15/07	15-Aug-18	11.600	9.6820	0.0030	112.7986	-0.0019	08/15/07	15-Aug-23	11.750	10.1480	0.0071	112.5404	-0.0055
08/14/07	15-Aug-18	11.600	9.6530	0.0019	113.0183	-0.0012	08/14/07	15-Aug-23	11.750	10.0780	0.0013	113.1664	-0.0010
08/13/07	15-Aug-18	11.600	9.6350	0.0008	113.1520	-0.0005	08/13/07	15-Aug-23	11.750	10.0630	0.0001	113.2809	-0.0001
08/10/07	15-Aug-18	11.600	9.6270	0.0027	113.2091	-0.0017	08/10/07	15-Aug-23	11.750	10.0620	0.0020	113.2877	-0.0015
08/09/07	15-Aug-18	11.600	9.8010	-0.0018	113.4039	0.0011	08/09/07	15-Aug-23	11.750	10.0420	0.0005	113.4585	-0.0005
08/08/07	15-Aug-18	11.600	9.6180	-0.0015	113.2789	0.0009	08/08/07	15-Aug-23	11.750	10.0370	-0.0026	113.5100	0.0020
08/07/07	15-Aug-18	11.600	9.6320	0.0009	113.1772	-0.0006	08/07/07	15-Aug-23	11.750	10.0630	0.0013	113.2841	-0.0009
08/06/07	15-Aug-18	11.600	9.6230	0.0056	113.2469	-0.0035	08/06/07	15-Aug-23	11.750	10.0500	0.0038	113.3901	-0.0029
08/03/07	15-Aug-18	11.600	9.5690	-0.0009	113.6425	0.0006	08/03/07	15-Aug-23	11.750	10.0120	0.0025	113.7206	-0.0020
08/02/07	15-Aug-18	11.600	9.5780	0.0166	113.5759	-0.0101	08/02/07	15-Aug-23	11.750	9.9870	0.0071	113.9462	-0.0054
08/01/07	15-Aug-18	11.600	9.4220	0.0197	114.7353	-0.0118	08/01/07	15-Aug-23	11.750	9.9170	0.0015	114.5628	-0.0011
07/31/07	15-Aug-18	11.600	9.2400	0.0046	116.1059	-0.0027	07/31/07	15-Aug-23	11.750	9.9020	-0.0014	114.6914	0.0011
07/30/07	15-Aug-18	11.600	8.1980	-0.0113	116.4250	0.0069	07/30/07	15-Aug-23	11.750	9.9160	0.0074	114.5708	-0.0056
07/27/07	15-Aug-18	11.600	9.3030	0.0102	115.6307	-0.0061	07/27/07	15-Aug-23	11.750	9.8430	0.0101	115.2184	-0.0075
07/26/07	15-Aug-18	11.600	9.2090	0.0004	116.3440	-0.0004	07/26/07	15-Aug-23	11.750	9.7450	0.0016	116.0907	-0.0012
07/25/07	15-Aug-18	11.600	9.2050	0.0004	116.3856	-0.0003	07/25/07	15-Aug-23	11.750	9.7290	-0.0025	116.2344	0.0018
07/24/07	15-Aug-18	11.600	9.2010	-0.0037	116.4169	0.0022	07/24/07	15-Aug-23	11.750	9.7530	-0.0038	116.0236	0.0029
07/23/07	15-Aug-18	11.600	9.2350	-0.0012	116.1615	0.0007	07/23/07	15-Aug-23	11.750	9.7900	0.0005	115.6889	-0.0004
07/20/07	15-Aug-18	11.600	9.2460	0.0003	116.0751	-0.0002	07/20/07	15-Aug-23	11.750	9.7850	-0.0007	115.7354	0.0005
07/19/07	15-Aug-18	11.600	9.2430	-0.0028	116.1000	0.0016	07/19/07	15-Aug-23	11.750	9.7920	0.0002	115.6722	-0.0002
07/18/07	15-Aug-18	11.600	9.2680	0.0031	116.9129	-0.0019	07/18/07	15-Aug-23	11.750	9.7900	0.0080	115.6963	-0.0061
07/17/07	15-Aug-18	11.600	9.2400	-0.0006	116.1280	0.0004	07/17/07	15-Aug-23	11.750	9.7120	-0.0001	116.4008	0.0001
07/16/07	15-Aug-18	11.600	9.2480	-0.0008	116.0846	0.0004	07/16/07	15-Aug-23	11.750	9.7130	0.0038	116.3859	-0.0029
07/13/07	15-Aug-18	11.600	9.2530	0.0012	116.0369	-0.0007	07/13/07	15-Aug-23	11.750	9.6760	-0.0005	116.7276	0.0004
07/12/07	15-Aug-18	11.600	9.2420	0.0028	116.1222	-0.0017	07/12/07	15-Aug-23	11.750	9.6810	-0.0007	116.6769	0.0005
07/11/07	15-Aug-18	11.600	9.2160	0.0038	116.3234	-0.0023	07/11/07	15-Aug-23	11.750	9.6880	0.0046	116.6154	-0.0035
07/10/07	15-Aug-18	11.600	9.1810	-0.0004	116.5913	0.0002	07/10/07	15-Aug-23	11.750	9.6440	0.0001	117.0220	-0.0001
07/09/07	15-Aug-18	11.600	9.1850	0.0008	116.5648	-0.0005	07/09/07	15-Aug-23	11.750	9.6430	0.0006	117.0293	-0.0005
07/06/07	15-Aug-18	11.600	9.1780	0.0008	116.6215	-0.0005	07/06/07	15-Aug-23	11.750	9.6370	0.0018	117.0875	-0.0013
07/05/07	15-Aug-18	11.600	9.1710	0.0065	116.6784	-0.0039	07/05/07	15-Aug-23	11.750	9.6200	0.0044	117.2451	-0.0032
07/04/07	15-Aug-18	11.600	9.1120	0.0021	117.1336	-0.0013	07/04/07	15-Aug-23	11.750	9.5780	0.0002	117.6255	-0.0002
07/03/07	15-Aug-18	11.600	9.0930	-0.0022	117.2859	0.0013	07/03/07	15-Aug-23	11.750	9.5760	-0.0026	117.6531	0.0020
07/02/07	15-Aug-18	11.600	9.1130	0.0024	117.1323	-0.0015	07/02/07	15-Aug-23	11.750	9.6010	0.0037	117.4194	-0.0027
06/29/07	15-Aug-18	11.600	9.0910	0.0021	117.3028	-0.0013	06/29/07	15-Aug-23	11.750	9.5660	-0.0040	117.7399	0.0029
06/28/07	15-Aug-18	11.600	8.0720	-0.0017	117.4581	0.0010	06/28/07	15-Aug-23	11.750	9.6040	-0.0021	117.3977	0.0015
06/27/07	15-Aug-18	11.600	9.0870	0.0059	117.3441	-0.0035	06/27/07	15-Aug-23	11.750	9.6240	0.0092	117.2166	-0.0069
06/26/07	15-Aug-18	11.600	9.0340	-0.0008	117.7606	0.0003	06/26/07	15-Aug-23	11.750	9.5360	-0.0007	118.0272	0.0006
06/25/07	15-Aug-18	11.600	9.0390	0.0019	117.7208	-0.0011	06/25/07	15-Aug-23	11.750	9.5430	-0.0002	117.9591	0.0001
06/22/07	15-Aug-18	11.600	9.0220	0.0019	117.8517	-0.0011	06/22/07	15-Aug-23	11.750	9.5450	-0.0002	117.9418	0.0001
06/21/07	15-Aug-18	11.600	9.0050	0.0063	117.9864	-0.0038	06/21/07	15-Aug-23	11.750	9.5470	0.0110	117.9295	-0.0081
06/20/07	15-Aug-18	11.600	8.9490	-0.0011	118.4312	0.0006	06/20/07	15-Aug-23	11.750				

06/14/07	15-Aug-18	11.600	9.1940		0.0058	116.5438	-0.0035	06/14/07	15-Aug-23	11.750	9.6170		-0.0029	117.2897	0.0021
06/13/07	15-Aug-18	11.600	9.1410		0.0004	116.9550	-0.0003	06/13/07	15-Aug-23	11.750	9.6450		0.0031	117.0383	-0.0024
06/12/07	15-Aug-18	11.600	9.1370		-0.0012	116.9951	0.0007	06/12/07	15-Aug-23	11.750	9.6150		-0.0022	117.3150	0.0017
06/11/07	15-Aug-18	11.600	9.1480		-0.0063	118.9098	0.0038	06/11/07	15-Aug-23	11.750	9.6360		-0.0089	117.1192	0.0068
06/08/07	15-Aug-18	11.600	9.2060		0.0293	116.4662	-0.0172	06/08/07	15-Aug-23	11.750	9.7230		0.0287	116.3244	-0.0211
06/07/07	15-Aug-18	11.600	8.9440		0.0012	118.5010	-0.0008	06/07/07	15-Aug-23	11.750	9.4520		0.0005	118.8263	-0.0004
06/06/07	15-Aug-18	11.600	8.9330		0.0003	118.5939	-0.0002	06/06/07	15-Aug-23	11.750	9.4470		0.0010	118.8721	-0.0007
06/05/07	15-Aug-18	11.600	8.9300		-0.0033	118.6224	0.0020	06/05/07	15-Aug-23	11.750	9.4380		-0.0046	118.9608	0.0034
06/04/07	15-Aug-18	11.600	8.8600		0.0022	118.3901	-0.0013	06/04/07	15-Aug-23	11.750	9.4820		-0.0016	118.5524	0.0012
06/01/07	15-Aug-18	11.600	8.9400		-0.0093	118.5485	0.0058	06/01/07	15-Aug-23	11.750	9.4970		-0.0022	118.4113	0.0016
05/31/07	15-Aug-18	11.600	9.0240		0.0050	117.8924	-0.0030	05/31/07	15-Aug-23	11.750	9.5180		0.0013	118.2211	-0.0009
05/30/07	15-Aug-18	11.600	8.9790		0.0017	118.2454	-0.0010	05/30/07	15-Aug-23	11.750	9.5060		-0.0001	118.3296	0.0001
05/29/07	15-Aug-18	11.600	8.9640		-0.0027	118.3690	0.0015	05/29/07	15-Aug-23	11.750	9.5070		-0.0018	118.3218	0.0013
05/28/07	15-Aug-18	11.600	8.9880		-0.0051	118.1887	0.0031	05/28/07	15-Aug-23	11.750	9.5240		-0.0054	118.1691	0.0041
05/25/07	15-Aug-18	11.600	9.0340		0.0023	117.8287	-0.0014	05/25/07	15-Aug-23	11.750	9.5760		0.0044	117.6888	-0.0033
05/24/07	15-Aug-18	11.600	9.0130		0.0059	117.9984	-0.0035	05/24/07	15-Aug-23	11.750	9.5340		0.0051	118.0788	-0.0038
05/23/07	15-Aug-18	11.600	8.9600		-0.0127	118.4158	0.0076	05/23/07	15-Aug-23	11.750	9.4860		-0.0139	118.5307	0.0106
05/22/07	15-Aug-18	11.600	9.0750		-0.0020	117.5188	0.0012	05/22/07	15-Aug-23	11.750	9.6200		-0.0155	117.2871	0.0118
05/21/07	15-Aug-18	11.600	9.0930		-0.0038	117.3808	0.0023	05/21/07	15-Aug-23	11.750	9.7710		-0.0038	115.9167	-0.0029
05/18/07	15-Aug-18	11.600	9.1280		-0.0165	117.1123	0.0102	05/18/07	15-Aug-23	11.750	9.8080		-0.0049	115.5807	0.0037
05/17/07	15-Aug-18	11.600	9.2810		-0.0043	115.9353	0.0028	05/17/07	15-Aug-23	11.750	9.8560		-0.0034	115.1546	0.0027
05/16/07	15-Aug-18	11.600	8.3210		-0.0045	115.8328	0.0028	05/16/07	15-Aug-23	11.750	9.8900		-0.0008	114.8459	0.0006
05/15/07	15-Aug-18	11.600	9.3630		0.0010	115.3121	-0.0007	05/15/07	15-Aug-23	11.750	9.8980		-0.0001	114.7739	0.0000
05/14/07	15-Aug-18	11.600	9.3540		0.0005	115.3824	-0.0004	05/14/07	15-Aug-23	11.750	9.8990		-0.0008	114.7695	0.0006
05/11/07	15-Aug-18	11.600	9.3490		0.0045	115.4371	-0.0028	05/11/07	15-Aug-23	11.750	9.9070		0.0019	114.7064	-0.0015
05/10/07	15-Aug-18	11.600	9.3070		-0.0027	115.7585	0.0016	05/10/07	15-Aug-23	11.750	9.8880		0.0003	114.8744	-0.0003
05/08/07	15-Aug-18	11.600	9.3320		0.0035	115.5705	-0.0022	05/09/07	15-Aug-23	11.750	9.8850		0.0044	114.9053	-0.0033
05/08/07	15-Aug-18	11.600	9.2990		0.0046	115.8239	-0.0029	05/08/07	15-Aug-23	11.750	9.8420		0.0054	115.2888	-0.0041
05/07/07	15-Aug-18	11.600	9.2560		-0.0155	116.1598	0.0097	05/07/07	15-Aug-23	11.750	9.7890		-0.0335	115.7668	0.0266
05/04/07	15-Aug-18	11.600	9.4020		-0.0266	115.0482	0.0170	05/04/07	15-Aug-23	11.750	10.1280		0.0001	112.7700	-0.0001
05/03/07	15-Aug-18	11.600	9.6590		-0.0063	113.1280	0.0040	05/03/07	15-Aug-23	11.750	10.1270		-0.0034	112.7843	0.0027
05/02/07	15-Aug-18	11.600	9.7200		-0.0020	112.6774	0.0012	05/02/07	15-Aug-23	11.750	10.1620		-0.0032	112.4832	0.0025
05/01/07	15-Aug-18	11.600	9.7390		-0.0023	112.5407	0.0014	05/01/07	15-Aug-23	11.750	10.1950		0.0006	112.1972	-0.0004
04/30/07	15-Aug-18	11.600	9.7610		-0.0016	112.3810	0.0010	04/30/07	15-Aug-23	11.750	10.1890		-0.0004	112.2471	0.0003
04/27/07	15-Aug-18	11.600	9.7770		-0.0011	112.2842	0.0007	04/27/07	15-Aug-23	11.750	10.1930		-0.0004	112.2156	0.0003
04/26/07	15-Aug-18	11.600	9.7880		0.0009	112.1863	-0.0007	04/28/07	15-Aug-23	11.750	10.1970		-0.0003	112.1864	0.0003
04/25/07	15-Aug-18	11.600	9.7790		-0.0024	112.2614	0.0015	04/25/07	15-Aug-23	11.750	10.2000		-0.0032	112.1566	0.0025
04/24/07	15-Aug-18	11.600	9.8030		-0.0045	112.0884	0.0029	04/24/07	15-Aug-23	11.750	10.2330		-0.0048	111.8750	0.0037
04/23/07	15-Aug-18	11.600	9.8470		-0.0082	111.7851	0.0039	04/23/07	15-Aug-23	11.750	10.2820		-0.0031	111.4807	0.0026
04/20/07	15-Aug-18	11.600	9.9080		-0.0034	111.3283	0.0022	04/20/07	15-Aug-23	11.750	10.3140		-0.0016	111.1872	0.0013
04/19/07	15-Aug-18	11.600	9.8420		-0.0049	111.0815	0.0031	04/19/07	15-Aug-23	11.750	10.3310		-0.0017	111.0442	0.0013
04/18/07	15-Aug-18	11.600	9.9910		-0.0069	110.7345	0.0045	04/18/07	15-Aug-23	11.750	10.3490		-0.0016	110.8964	0.0013
04/17/07	15-Aug-18	11.600	10.0600		-0.0009	110.2428	0.0006	04/17/07	15-Aug-23	11.750	10.3660		-0.0025	110.7493	0.0020
04/16/07	15-Aug-18	11.600	10.0690		0.0002	110.1789	-0.0001	04/18/07	15-Aug-23	11.750	10.3920		-0.0006	110.5325	0.0004
04/13/07	15-Aug-18	11.600	10.0670		0.0005	110.1952	-0.0003	04/13/07	15-Aug-23	11.750	10.3980		0.0014	110.4842	-0.0012
04/12/07	15-Aug-18	11.600	10.0620		0.0007	110.2269	-0.0005	04/12/07	15-Aug-23	11.750	10.3830		-0.0011	110.6164	0.0009
04/11/07	15-Aug-18	11.600	10.0550		-0.0027	110.2870	0.0018	04/11/07	15-Aug-23	11.750	10.3940		0.0009	110.5195	-0.0007
04/10/07	15-Aug-18	11.600	10.0820		0.0012	110.0919	-0.0008	04/10/07	15-Aug-23	11.750	10.3850		-0.0015	110.6001	0.0012
04/09/07	15-Aug-18	11.600	10.0700		-0.0009	110.1809	0.0006	04/09/07	15-Aug-23	11.750	10.4010		-0.0031	110.4688	0.0024
04/05/07	15-Aug-18	11.600	10.0790		-0.0030	110.1198	0.0020	04/05/07	15-Aug-23	11.750	10.4330		-0.0008	110.2012	0.0006
04/04/07	15-Aug-18	11.600	10.1090		-0.0038	109.9027	0.0024	04/04/07	15-Aug-23	11.750	10.4410		-0.0024	110.1338	0.0019
04/03/07	15-Aug-18	11.600	10.1480		-0.0017	109.6368	0.0011	04/03/07	15-Aug-23	11.750	10.4660		0.0012	109.9259	-0.0010
04/02/07	15-Aug-18	11.600	10.1650		0.0005	109.5170	-0.0003	04/02/07	15-Aug-23	11.750	10.4530		-0.0007	110.0350	0.0005
03/30/07	15-Aug-18	11.600	10.1600		-0.0004	109.5526	0.0002	03/30/07	15-Aug-23	11.750	10.4600		0.0003	109.9826	-0.0002
03/29/07	15-Aug-18	11.600	10.1640		-0.0001	109.5287	0.0000	03/29/07	15-Aug-23	11.750	10.4570		0.0001	110.0054	-0.0001
03/28/07	15-Aug-18	11.600	10.1650		0.0003	109.5239	-0.0002	03/28/07	15-Aug-23	11.750	10.4560		0.0002	110.0191	-0.0001
03/27/07	15-Aug-18	11.600	10.1620		0.0003	109.5433	-0.0003	03/27/07	15-Aug-23	11.750	10.4540		-0.0004	110.0327	0.0003
03/26/07	15-Aug-18	11.600	10.1590		-0.0001	109.5731	0.0000	03/28/07	15-Aug-23	11.750	10.4580		0.0002	109.9995	-0.0002
03/23/07	15-Aug-18	11.600	10.1600		-0.0033	109.5877	0.0022	03/23/07	15-Aug-23	11.750	10.4560		0.0010	110.0220	-0.0007
03/22/07	15-Aug-18	11.600	10.1940		0.0018	109.3281	-0.0012	03/22/07	15-Aug-23	11.750	10.4460		-0.0010	110.1037	0.0007
03/21/07	15-Aug-18	11.600	10.1760		0.0008	109.4550	-0.0006	03/21/07	15-Aug-23	11.750	10.4560		0.0001	110.0292	0.0000
03/20/07	15-Aug-18	11.600	10.1660		0.0077	109.5161	-0.0051	03/20/07	15-Aug-23	11.750	10.4550		-0.0035	110.0317	0.0028
03/19/07	15-Aug-18	11.600	10.0900		-0.0096	110.0759	0.0064	03/18/07	15-Aug-23	11.750	10.4920		-0.0007	109.7238	0.0005
03/16/07	15-Aug-18	11.600	10.1880		-0.0016	109.3777	0.0011	03/18/07	15-Aug-23	11.750	10.4990		0.0025	109.6717	-0.0020
03/15/07	15-Aug-18	11.600	10.2040		-0.0022	109.2623	0.0014	03/15/07	15-Aug-23	11.750	10.4730		-0.0020	109.8908	0.0016
03/14/07	15-Aug-18	11.600	10.2270		0.0012	109.1087	-0.0008	03/14/07	15-Aug-23	11.750	10.4940		0.0031	109.7200	-0.0024
03/13/07	15-Aug-18	11.600	10.2150		-0.0021	109.1915	0.0014	03/13/07	15-Aug-23	11.750	10.4620		-0.0025	109.9856	0.0020
03/12/07	15-Aug-18	11.600	10.2370		-0.0093	109.0389	0.0062	03/12/07	15-Aug-23	11.750	10.4880		-0.0047	109.7713	0.0037
03/09/07	15-Aug-18	11.600	10.3330		-0.0020	108.3672	0.0013	03/09/07	15-Aug-23	11.750	10.5370		-0.0031	109.3614	0.0025
03/08/07	15-Aug-18	11.600	10.3540		-0.0008	108.2244	0.0005	03/08/07	15-Aug-23	11.750	10.5700		-0.0013	109.0868	0.0010
03/07/07	15-Aug-18														

02/26/07	15-Aug-18	11.600	10.3410	-0.0106	108.3338	0.0072	02/26/07	15-Aug-23	11.750	10.5790	-0.0037	109.0293	0.0029
02/23/07	15-Aug-18	11.600	10.4520	0.0001	107.5583	-0.0001	02/23/07	15-Aug-23	11.750	10.6180	-0.0005	108.7116	0.0004
02/22/07	15-Aug-18	11.600	10.4510	0.0017	107.5678	-0.0012	02/22/07	15-Aug-23	11.750	10.6230	0.0011	108.6721	-0.0010
02/21/07	15-Aug-18	11.600	10.4330	0.0011	107.6982	-0.0007	02/21/07	15-Aug-23	11.750	10.6110	0.0008	108.7765	-0.0006
02/20/07	15-Aug-18	11.600	10.4220	0.0039	107.7757	-0.0026	02/20/07	15-Aug-23	11.750	10.6030	0.0015	108.8417	-0.0012
02/19/07	15-Aug-18	11.600	10.3820	0.0019	108.0557	-0.0013	02/19/07	15-Aug-23	11.750	10.5870	0.0015	108.9714	-0.0012
02/16/07	15-Aug-18	11.600	10.3620	0.0120	108.1990	-0.0080	02/16/07	15-Aug-23	11.750	10.5710	0.0008	109.1049	-0.0006
02/15/07	15-Aug-18	11.600	10.2390	0.0024	109.0716	-0.0016	02/15/07	15-Aug-23	11.750	10.5630	0.0004	109.1755	-0.0003
02/14/07	15-Aug-18	11.600	10.2140	-0.0016	109.2508	0.0010	02/14/07	15-Aug-23	11.750	10.5590	0.0053	109.2109	-0.0043
02/13/07	15-Aug-18	11.600	10.2300	-0.0013	109.1420	0.0009	02/13/07	15-Aug-23	11.750	10.5030	0.0010	109.6793	-0.0008
02/12/07	15-Aug-18	11.600	10.2430	0.0003	109.0491	-0.0002	02/12/07	15-Aug-23	11.750	10.4920	0.0012	109.7707	-0.0010
02/09/07	15-Aug-18	11.600	10.2400	0.0032	109.0686	-0.0021	02/09/07	15-Aug-23	11.750	10.4790	0.0014	109.8794	-0.0011
02/08/07	15-Aug-18	11.600	10.2070	0.0056	109.3023	-0.0037	02/08/07	15-Aug-23	11.750	10.4640	0.0090	110.0022	-0.0071
02/07/07	15-Aug-18	11.600	10.1500	0.0044	109.7105	-0.0029	02/07/07	15-Aug-23	11.750	10.3710	0.0008	110.7891	-0.0006
02/06/07	15-Aug-18	11.600	10.1060	-0.0008	110.0273	0.0005	02/06/07	15-Aug-23	11.750	10.3630	0.0032	110.8525	-0.0025
02/05/07	15-Aug-18	11.600	10.1140	0.0006	109.9696	-0.0005	02/05/07	15-Aug-23	11.750	10.3300	0.0001	111.1357	-0.0007
02/02/07	15-Aug-18	11.600	10.1080	0.0022	110.0192	-0.0014	02/02/07	15-Aug-23	11.750	10.3290	-0.0016	111.1474	0.0013
02/01/07	15-Aug-18	11.600	10.0860	-0.0020	110.1727	0.0013	02/01/07	15-Aug-23	11.750	10.3460	-0.0017	111.0008	0.0014
01/31/07	15-Aug-18	11.600	10.1060	0.0015	110.0351	-0.0009	01/31/07	15-Aug-23	11.750	10.3840	-0.0011	110.8457	0.0008
01/30/07	15-Aug-18	11.600	10.0910	0.0007	110.1396	-0.0005	01/30/07	15-Aug-23	11.750	10.3750	-0.0013	110.7575	0.0010
01/29/07	15-Aug-18	11.600	10.0840	0.0007	110.1931	-0.0005	01/29/07	15-Aug-23	11.750	10.3880	-0.0001	110.6440	0.0001
01/26/07	15-Aug-18	11.600	10.0770	0.0008	110.2471	-0.0005	01/26/07	15-Aug-23	11.750	10.3890	0.0002	110.6322	-0.0002
01/25/07	15-Aug-18	11.600	10.0890	-0.0010	110.3054	0.0007	01/25/07	15-Aug-23	11.750	10.3870	-0.0020	110.6511	0.0016
01/24/07	15-Aug-18	11.600	10.0790	-0.0069	110.2317	0.0046	01/24/07	15-Aug-23	11.750	10.4080	0.0005	110.4716	-0.0004
01/23/07	15-Aug-18	11.600	10.1490	0.0017	109.7297	-0.0011	01/23/07	15-Aug-23	11.750	10.4030	-0.0021	110.5157	0.0017
01/22/07	15-Aug-18	11.600	10.1320	-0.0031	109.8520	0.0021	01/22/07	15-Aug-23	11.750	10.4250	0.0001	110.3335	0.0000
01/19/07	15-Aug-18	11.600	10.1640	0.0036	109.6247	-0.0024	01/19/07	15-Aug-23	11.750	10.4240	-0.0023	110.3389	0.0018
01/18/07	15-Aug-18	11.600	10.1280	-0.0024	109.8848	0.0016	01/18/07	15-Aug-23	11.750	10.4480	0.0042	110.1356	-0.0034
01/17/07	15-Aug-18	11.600	10.1520	0.0032	109.7078	-0.0022	01/17/07	15-Aug-23	11.750	10.4040	0.0006	110.5074	-0.0006
01/16/07	15-Aug-18	11.600	10.1200	-0.0027	109.9445	0.0018	01/16/07	15-Aug-23	11.750	10.3960	-0.0072	110.5784	0.0058
01/15/07	15-Aug-18	11.600	10.1470	0.0020	109.7510	-0.0013	01/15/07	15-Aug-23	11.750	10.4710	0.0066	109.9427	-0.0053
01/12/07	15-Aug-18	11.600	10.1270	0.0053	109.8951	-0.0034	01/12/07	15-Aug-23	11.750	10.4020	0.0109	110.5249	-0.0086
01/11/07	15-Aug-18	11.600	10.0740	0.0110	110.2744	-0.0072	01/11/07	15-Aug-23	11.750	10.2900	0.0065	111.4803	-0.0051
01/10/07	15-Aug-18	11.600	9.9840	0.0082	111.0759	-0.0054	01/10/07	15-Aug-23	11.750	10.2240	0.0107	112.0525	-0.0083
01/09/07	15-Aug-18	11.600	9.8830	0.0001	111.6785	-0.0001	01/09/07	15-Aug-23	11.750	10.1160	0.0003	112.9859	-0.0003
01/08/07	15-Aug-18	11.600	9.8820	0.0004	111.6834	-0.0003	01/08/07	15-Aug-23	11.750	10.1130	0.0027	113.0166	-0.0021
01/05/07	15-Aug-18	11.600	9.8780	0.0013	111.7133	-0.0009	01/05/07	15-Aug-23	11.750	10.0860	0.0006	113.2556	-0.0004
01/04/07	15-Aug-18	11.600	9.8650	-0.0041	111.8096	0.0027	01/04/07	15-Aug-23	11.750	10.0800	-0.0027	113.3035	0.0020
01/03/07	15-Aug-18	11.600	9.9060	-0.0014	111.5085	0.0009	01/03/07	15-Aug-23	11.750	10.1070	-0.0023	113.0739	0.0018
01/02/07	15-Aug-18	11.600	9.9200	0.0000	111.4063	-0.0134	01/02/07	15-Aug-23	11.750	10.1300	0.0000	112.8722	-0.0021
Yield Change =				0.0283	112.9197	-0.0287	Yield Change =				0.0573	113.1077	-0.0405
Probabilita Adverse Yield Move =				0.9987	Probabilita Adverse Yield Move =				0.9994				
Standar Deviasi =				0.00758	Standar Deviasi =				0.00717				
Adverse Daily Yield Move =				0.0261	Adverse Daily Yield Move =				0.0233				
Market Value Position =				1,000,000	Market Value Position =				1,000,000				
Modified Duration,28/12/2007 =				6.07360	Modified Duration,28/12/2007 =				7.10700				
Modified Duration plus Convexity =				0.5400	6.6136	Modified Duration plus Convexity =				0.8300	7.9370		
Daily Price Volatility =				-0.158699	-0.172809	Daily Price Volatility =				-0.165797	-0.185160		
Daily Earning at Risk (DEAR) =				(1,586.99)	(1,728.09)	Daily Earning at Risk (DEAR) =				(1,657.97)	(1,851.60)		
VAR untuk N hari (2 hari) =				(2,244.35)	(2,443.89)	VAR untuk N hari (2 hari) =				(2,344.72)	(2,618.55)		
VAR untuk N hari (7 hari) =				(4,198.79)	(4,572.10)	VAR untuk N hari (7 hari) =				(4,386.58)	(4,898.87)		
VAR untuk 1 bulan (30 hari) =				(8,692.32)	(9,465.15)	VAR untuk 1 bulan (30 hari) =				(9,081.07)	(10,141.62)		
VAR untuk 2 bulan (60 hari) =				(12,292.80)	(13,385.74)	VAR untuk 2 bulan (60 hari) =				(12,842.58)	(14,342.42)		
VAR untuk 3 bulan (90 hari) =				(15,055.54)	(16,384.12)	VAR untuk 3 bulan (90 hari) =				(15,728.88)	(17,565.80)		
VAR untuk 4 bulan (120 hari) =				(17,384.64)	(18,930.30)	VAR untuk 4 bulan (120 hari) =				(18,162.15)	(20,283.24)		
VAR untuk 5 bulan (150 hari) =				(19,436.62)	(21,184.72)	VAR untuk 5 bulan (150 hari) =				(20,305.90)	(22,677.35)		
VAR untuk 6 bulan (180 hari) =				(21,291.75)	(23,184.79)	VAR untuk 6 bulan (180 hari) =				(22,244.00)	(24,841.79)		
VAR untuk 12 bulan (360 hari) =				(30,111.09)	(32,788.24)	VAR untuk 12 bulan (360 hari) =				(31,457.77)	(35,131.60)		

Sumber: Blommborg, diolah dengan Bloomberg, Govt Bond FR0038

Sumber: Blommborg, diolah dengan Bloomberg, Govt Bond FR0039

Periode Juni 2008 FR0040 & FR0041

Govt Bond FR0040						Govt Bond FR0041							
Date	Maturity	Coupon	YTM	Yield Change	Price	Date	Maturity	Coupon	YTM	Yield Change	Price		
07/07/08	15-Dec-25	11.000	13.5760	-0.0035	82.9696	0.0032	07/07/08	15-Nov-08	9.250	9.8430	-0.0014	99.7530	0.0001

07/04/08	15-Dec-25	11.000	13.6230	0.0025	82.7009	-0.0024	07/04/08	15-Nov-08	9.250	9.8570	-0.0016	99.7471	0.0001
07/03/08	15-Dec-25	11.000	13.5890	0.0021	82.8959	-0.0019	07/03/08	15-Nov-08	9.250	9.8730	0.0126	99.7405	-0.0004
07/02/08	15-Dec-25	11.000	13.5610	-0.0113	83.0500	0.0106	07/02/08	15-Nov-08	9.250	9.7500	-0.0188	99.7812	0.0007
07/01/08	15-Dec-25	11.000	13.7160	0.0029	82.1775	-0.0027	07/01/08	15-Nov-08	9.250	9.9370	0.0020	99.7136	-0.0001
06/30/08	15-Dec-25	11.000	13.6760	-0.0005	82.3977	0.0005	06/30/08	15-Nov-08	9.250	9.9170	0.0001	99.7196	0.0000
06/27/08	15-Dec-25	11.000	13.6830	0.0003	82.3597	-0.0002	06/27/08	15-Nov-08	9.250	9.9160	-0.0061	99.7188	0.0002
06/26/08	15-Dec-25	11.000	13.6790	-0.0012	82.3773	0.0011	06/26/08	15-Nov-08	9.250	9.9770	0.0065	99.6953	-0.0002
06/25/08	15-Dec-25	11.000	13.6980	-0.0015	82.2849	0.0014	06/25/08	15-Nov-08	9.250	9.9130	0.0000	99.7156	0.0000
06/24/08	15-Dec-25	11.000	13.7160	0.0172	82.1718	-0.0157	06/24/08	15-Nov-08	9.250	9.9130	-0.0084	99.7148	0.0003
06/23/08	15-Dec-25	11.000	13.4840	0.0022	83.4830	-0.0020	06/23/08	15-Nov-08	9.250	9.9970	0.0035	99.6820	-0.0001
06/20/08	15-Dec-25	11.000	13.4540	-0.0003	83.8542	0.0003	06/20/08	15-Nov-08	9.250	9.9620	0.0051	99.6941	-0.0002
06/19/08	15-Dec-25	11.000	13.4580	-0.0273	83.8292	0.0261	06/19/08	15-Nov-08	9.250	9.9110	0.0049	99.7125	-0.0002
06/18/08	15-Dec-25	11.000	13.8360	0.0223	81.5000	-0.0203	06/18/08	15-Nov-08	9.250	9.8630	-0.0096	99.7283	0.0004
06/17/08	15-Dec-25	11.000	13.5340	-0.0131	83.1875	0.0123	06/17/08	15-Nov-08	9.250	9.9590	0.0001	99.6901	0.0000
06/16/08	15-Dec-25	11.000	13.7140	-0.0048	82.1754	0.0045	06/16/08	15-Nov-08	9.250	9.9580	0.0046	99.6893	-0.0002
06/13/08	15-Dec-25	11.000	13.7800	0.0030	81.8043	-0.0028	06/13/08	15-Nov-08	9.250	9.9120	0.0081	99.7067	-0.0003
06/12/08	15-Dec-25	11.000	13.7390	0.0127	82.0327	-0.0116	06/12/08	15-Nov-08	9.250	9.8320	0.0027	99.7375	-0.0001
06/11/08	15-Dec-25	11.000	13.5670	-0.0045	82.9979	0.0042	06/11/08	15-Nov-08	9.250	9.8060	-0.0005	99.7461	0.0000
06/10/08	15-Dec-25	11.000	13.6290	0.0246	82.8469	-0.0222	06/10/08	15-Nov-08	9.250	9.8110	0.0000	99.7436	0.0000
06/09/08	15-Dec-25	11.000	13.3020	-0.0036	84.5270	0.0034	06/09/08	15-Nov-08	9.250	9.8110	0.0000	99.7431	0.0000
06/08/08	15-Dec-25	11.000	13.3500	0.0192	84.2442	-0.0173	06/08/08	15-Nov-08	9.250	9.8110	-0.0161	99.7426	0.0007
06/05/08	15-Dec-25	11.000	13.0980	0.0024	85.7284	-0.0022	06/05/08	15-Nov-08	9.250	9.9720	0.0033	99.6750	-0.0001
06/04/08	15-Dec-25	11.000	13.0860	0.0008	85.9214	-0.0008	06/04/08	15-Nov-08	9.250	9.9390	0.0131	99.6863	-0.0005
06/03/08	15-Dec-25	11.000	13.0550	0.0083	85.9877	-0.0075	06/03/08	15-Nov-08	9.250	9.8100	-0.0012	99.7403	0.0001
06/02/08	15-Dec-25	11.000	12.9480	-0.0022	86.6335	0.0020	06/02/08	15-Nov-08	9.250	9.8220	-0.0005	99.7349	0.0000
05/30/08	15-Dec-25	11.000	12.9770	-0.0024	86.4563	0.0022	05/30/08	15-Nov-08	9.250	9.8270	0.0033	99.7322	-0.0001
05/29/08	15-Dec-25	11.000	13.0080	-0.0052	86.2890	0.0048	05/29/08	15-Nov-08	9.250	9.7950	-0.0045	99.7455	0.0002
05/28/08	15-Dec-25	11.000	13.0760	0.0173	85.8603	-0.0155	05/28/08	15-Nov-08	9.250	9.8390	0.1121	99.7250	-0.0044
05/27/08	15-Dec-25	11.000	12.8540	-0.0033	87.2100	0.0031	05/27/08	15-Nov-08	9.250	8.8470	-0.0105	100.1650	0.0004
05/26/08	15-Dec-25	11.000	12.8970	0.0026	86.9438	-0.0024	05/26/08	15-Nov-08	9.250	8.9410	-0.0104	100.1250	0.0004
05/23/08	15-Dec-25	11.000	12.8830	0.0026	87.1501	-0.0023	05/23/08	15-Nov-08	9.250	9.0350	0.0085	100.0840	-0.0004
05/22/08	15-Dec-25	11.000	12.8300	0.0013	87.3550	-0.0012	05/22/08	15-Nov-08	9.250	8.9590	-0.0024	100.1200	0.0000
05/21/08	15-Dec-25	11.000	12.8130	-0.0071	87.4583	0.0065	05/21/08	15-Nov-08	9.250	8.9810	0.0035	100.1150	-0.0002
05/19/08	15-Dec-25	11.000	12.9050	-0.0073	86.8917	0.0067	05/19/08	15-Nov-08	9.250	8.9500	0.0082	100.1312	-0.0004
05/18/08	15-Dec-25	11.000	13.0000	-0.0045	86.3130	0.0041	05/18/08	15-Nov-08	9.250	8.8770	-0.0001	100.1667	0.0000
05/15/08	15-Dec-25	11.000	13.0590	0.0008	85.9563	-0.0008	05/15/08	15-Nov-08	9.250	8.8780	-0.0119	100.1700	0.0004
05/14/08	15-Dec-25	11.000	13.0480	-0.0043	86.0233	0.0039	05/14/08	15-Nov-08	9.250	8.9850	0.0341	100.1250	-0.0014
05/13/08	15-Dec-25	11.000	13.1040	-0.0018	85.6869	0.0017	05/13/08	15-Nov-08	9.250	8.6890	-0.0080	100.2688	0.0003
05/12/08	15-Dec-25	11.000	13.1280	-0.0033	85.5420	0.0031	05/12/08	15-Nov-08	9.250	8.7590	-0.0008	100.2357	0.0000
05/09/08	15-Dec-25	11.000	13.1720	0.0010	85.2788	-0.0008	05/09/08	15-Nov-08	9.250	8.7660	0.0023	100.2333	-0.0001
05/08/08	15-Dec-25	11.000	13.1590	-0.0048	85.3550	0.0043	05/08/08	15-Nov-08	9.250	8.7460	-0.0006	100.2437	0.0000
05/07/08	15-Dec-25	11.000	13.2200	-0.0000	84.9924	0.0056	05/07/08	15-Nov-08	9.250	8.7510	0.0013	100.2438	-0.0001
05/06/08	15-Dec-25	11.000	13.3000	0.0028	84.5198	-0.0026	05/06/08	15-Nov-08	9.250	8.7400	-0.0473	100.2500	0.0022
05/05/08	15-Dec-25	11.000	13.2630	0.0038	84.7382	-0.0035	05/05/08	15-Nov-08	9.250	9.1740	0.0462	100.0333	-0.0020
05/02/08	15-Dec-25	11.000	13.2130	-0.0017	85.0319	0.0016	05/02/08	15-Nov-08	9.250	8.7690	-0.0066	100.2367	0.0003
04/30/08	15-Dec-25	11.000	13.2350	-0.0026	84.9001	0.0026	04/30/08	15-Nov-08	9.250	8.8270	-0.0434	100.2083	0.0020
04/29/08	15-Dec-25	11.000	13.2730	-0.0013	84.6814	0.0012	04/29/08	15-Nov-08	9.250	9.2270	-0.0009	100.0050	0.0000
04/28/08	15-Dec-25	11.000	13.2900	-0.0008	84.5764	0.0008	04/28/08	15-Nov-08	9.250	9.2350	-0.0349	100.0000	0.0017
04/25/08	15-Dec-25	11.000	13.3010	-0.0050	84.5118	0.0046	04/25/08	15-Nov-08	9.250	9.5690	-0.0204	99.8262	0.0011
04/24/08	15-Dec-25	11.000	13.3680	-0.0037	84.1216	0.0035	04/24/08	15-Nov-08	9.250	9.7680	0.0555	99.7212	-0.0027
04/23/08	15-Dec-25	11.000	13.4180	0.0336	83.8314	-0.0289	04/23/08	15-Nov-08	9.250	9.2540	0.0320	99.9875	-0.0015
04/22/08	15-Dec-25	11.000	12.9820	0.0060	88.4136	-0.0055	04/22/08	15-Nov-08	9.250	9.9670	0.0020	100.1400	-0.0001
04/21/08	15-Dec-25	11.000	12.9040	0.0080	86.8938	-0.0071	04/21/08	15-Nov-08	9.250	8.9490	0.0143	100.1500	-0.0007
04/18/08	15-Dec-25	11.000	12.8020	0.0049	87.5192	-0.0044	04/18/08	15-Nov-08	9.250	8.8230	0.0085	100.2187	-0.0003
04/17/08	15-Dec-25	11.000	12.7400	0.0031	87.9091	-0.0028	04/17/08	15-Nov-08	9.250	8.7660	-0.0023	100.2500	0.0001
04/16/08	15-Dec-25	11.000	12.7010	0.0030	88.1526	-0.0027	04/16/08	15-Nov-08	9.250	8.7860	-0.0010	100.2417	0.0000
04/15/08	15-Dec-25	11.000	12.6630	-0.0216	88.3896	0.0199	04/15/08	15-Nov-08	9.250	8.7950	0.0287	100.2375	-0.0014
04/14/08	15-Dec-25	11.000	12.9420	-0.0020	86.6612	0.0019	04/14/08	15-Nov-08	9.250	8.5500	0.0210	100.3750	-0.0010
04/11/08	15-Dec-25	11.000	12.9680	-0.0106	86.5000	0.0098	04/11/08	15-Nov-08	9.250	8.3740	0.0049	100.4750	-0.0002
04/10/08	15-Dec-25	11.000	13.1070	0.0031	85.6625	-0.0028	04/10/08	15-Nov-08	9.250	8.3330	-0.0666	100.5000	0.0033
04/09/08	15-Dec-25	11.000	13.0670	-0.0110	85.9012	0.0103	04/09/08	15-Nov-08	9.250	8.9280	-0.1210	100.1667	0.0070
04/08/08	15-Dec-25	11.000	13.2130	-0.0109	85.0288	0.0101	04/08/08	15-Nov-08	9.250	10.1570	0.0236	99.4700	-0.0013
04/07/08	15-Dec-25	11.000	13.3590	0.0160	84.1752	-0.0145	04/07/08	15-Nov-08	9.250	9.9230	0.0214	99.6000	-0.0012
04/04/08	15-Dec-25	11.000	13.1490	0.0210	85.4136	-0.0187	04/04/08	15-Nov-08	9.250	9.7150	0.0131	99.7167	-0.0007
04/03/08	15-Dec-25	11.000	12.8790	0.0337	87.0439	-0.0296	04/03/08	15-Nov-08	9.250	9.5890	0.0075	99.7875	-0.0004
04/02/08	15-Dec-25	11.000	12.4590	0.0270	89.8978	-0.0234	04/02/08	15-Nov-08	9.250	9.5180	0.1526	99.8250	-0.0074
04/01/08	15-Dec-25	11.000	12.1320	0.0029	91.8487	-0.0025	04/01/08	15-Nov-08	9.250	8.2580	-0.0411	100.5667	0.0021
03/31/08	15-Dec-25	11.000	12.0970	0.0065	92.0821	-0.0057	03/31/08	15-Nov-08	9.250	8.6120	-0.0210	100.3583	0.0011
03/28/08	15-Dec-25	11.000	12.0190	0.0127	92.6142	-0.0111	03/28/08	15-Nov-08	9.250	8.7970	0.0549	100.2500	-0.0027
03/27/08	15-Dec-25	11.000	11.8680	0.0078	93.6540	-0.0068	03/27/08	15-Nov-08	9.250	8.3390	-0.0466	100.5250	0.0024
03/26/08	15-Dec-25	11.000	11.7780	0.0086	94.2960	-0.0074	03/26/08	15-Nov-08	9.250	8.7470	0.0274	100.2833	-0.0014
03/25/08	15-Dec-25	11.000	11.6760	-0.0217	94.9993	0.0194	03/25/08	15-Nov-08	9.250	8.5140	-0.0284	100.4267	0.0015
03/24/08	15-Dec-25	11.000	11.9350	0.0226	93.1875	-0.0195	03/24/08	15-Nov-08	9.250	8.7630	-0.0001	100.2760	0.0000
03/19/08	15-Dec-25	11.000	11.6710	-0.0238	95.0384	0.0214	03/19/08	15-Nov-08	9.250	8.7640	0.0033	100.2760	-0.0002
03/18/08	15-Dec-25	11.000	11.9580	0.0457	93.0500	-0.0382	03/18/08						

03/12/08	15-Dec-25	11.000	11.3040	0.0224	97.7008	-0.0188	03/12/08	15-Nov-08	9.250	8.4490	0.0170	100.4897	-0.0009			
03/11/08	15-Dec-25	11.000	11.0560	0.0014	99.5688	-0.0012	03/11/08	15-Nov-08	9.250	8.3080	0.0130	100.5834	-0.0007			
03/10/08	15-Dec-25	11.000	11.0400	0.0051	99.6925	-0.0043	03/10/08	15-Nov-08	9.250	8.2010	0.0209	100.6550	-0.0011			
03/07/08	15-Dec-25	11.000	10.9840	-0.0009	100.1213	0.0008	03/07/08	15-Nov-08	9.250	8.0330	0.0027	100.7672	-0.0001			
03/06/08	15-Dec-25	11.000	10.9840	0.0049	100.0395	-0.0041	03/06/08	15-Nov-08	9.250	8.0110	-0.0183	100.7819	0.0009			
03/05/08	15-Dec-25	11.000	10.9400	0.0004	100.4582	-0.0003	03/05/08	15-Nov-08	9.250	8.1600	0.0189	100.6869	-0.0011			
03/04/08	15-Dec-25	11.000	10.9380	0.0068	100.4900	-0.0057	03/04/08	15-Nov-08	9.250	8.0090	0.0018	100.7986	-0.0001			
03/03/08	15-Dec-25	11.000	10.8620	0.0092	101.0671	-0.0076	03/03/08	15-Nov-08	9.250	7.9950	-0.0057	100.8112	0.0003			
02/29/08	15-Dec-25	11.000	10.7830	-0.0113	101.8400	0.0096	02/29/08	15-Nov-08	9.250	8.0410	0.0079	100.7829	-0.0004			
02/28/08	15-Dec-25	11.000	10.8860	0.0138	100.8733	-0.0114	02/28/08	15-Nov-08	9.250	7.9780	-0.0557	100.8282	0.0031			
02/27/08	15-Dec-25	11.000	10.7380	0.0019	102.0408	-0.0015	02/27/08	15-Nov-08	9.250	8.4490	0.0084	100.5167	-0.0005			
02/26/08	15-Dec-25	11.000	10.7180	-0.0058	102.1970	0.0047	02/26/08	15-Nov-08	9.250	8.3790	0.1048	100.5667	-0.0054			
02/25/08	15-Dec-25	11.000	10.7780	0.0021	101.7223	-0.0018	02/25/08	15-Nov-08	9.250	7.5840	0.0183	101.1167	-0.0010			
02/22/08	15-Dec-25	11.000	10.7550	0.0064	101.9033	-0.0053	02/22/08	15-Nov-08	9.250	7.4480	-0.0009	101.2150	0.0000			
02/21/08	15-Dec-25	11.000	10.6870	0.0026	102.4450	-0.0022	02/21/08	15-Nov-08	9.250	7.4550	0.0070	101.2150	-0.0005			
02/20/08	15-Dec-25	11.000	10.6590	-0.0007	102.6682	0.0007	02/20/08	15-Nov-08	9.250	7.4030	0.0084	101.2650	-0.0005			
02/19/08	15-Dec-25	11.000	10.6670	-0.0068	102.6007	0.0057	02/19/08	15-Nov-08	9.250	7.3410	-0.0110	101.3140	0.0005			
02/18/08	15-Dec-25	11.000	10.7400	0.0010	102.0168	-0.0008	02/18/08	15-Nov-08	9.250	7.4230	-0.0149	101.2600	0.0007			
02/15/08	15-Dec-25	11.000	10.7290	0.0124	102.1021	-0.0102	02/15/08	15-Nov-08	9.250	7.5350	0.0137	101.1850	-0.0008			
02/14/08	15-Dec-25	11.000	10.5980	-0.0026	103.1571	0.0022	02/14/08	15-Nov-08	9.250	7.4330	-0.0069	101.2627	0.0002			
02/13/08	15-Dec-25	11.000	10.6280	-0.0011	102.9332	0.0010	02/13/08	15-Nov-08	9.250	7.4850	-0.0068	101.2388	0.0003			
02/12/08	15-Dec-25	11.000	10.6380	-0.0006	102.8314	0.0005	02/12/08	15-Nov-08	9.250	7.5360	0.0106	101.2064	-0.0006			
02/11/08	15-Dec-25	11.000	10.6440	-0.0014	102.7811	0.0011	02/11/08	15-Nov-08	9.250	7.4570	0.0099	101.2685	-0.0006			
02/08/08	15-Dec-25	11.000	10.6590	0.0029	102.6661	-0.0024	02/08/08	15-Nov-08	9.250	7.3840	0.0007	101.3265	-0.0001			
02/06/08	15-Dec-25	11.000	10.6280	-0.0002	102.9157	0.0002	02/06/08	15-Nov-08	9.250	7.3790	0.0016	101.3349	-0.0002			
02/05/08	15-Dec-25	11.000	10.6300	0.0007	102.8936	-0.0006	02/05/08	15-Nov-08	9.250	7.3670	-0.0018	101.3580	0.0000			
02/04/08	15-Dec-25	11.000	10.6230	0.0007	102.9541	-0.0005	02/04/08	15-Nov-08	9.250	7.3800	-0.0089	101.3576	0.0004			
02/01/08	15-Dec-25	11.000	10.6160	0.0056	103.0083	-0.0046	02/01/08	15-Nov-08	9.250	7.4480	-0.0025	101.3134	0.0001			
01/31/08	15-Dec-25	11.000	10.5570	-0.0002	103.4884	0.0002	01/31/08	15-Nov-08	9.250	7.4650	-0.0015	101.3036	-0.0001			
01/30/08	15-Dec-25	11.000	10.5590	0.0001	103.4695	-0.0001	01/29/08	15-Nov-08	9.250	7.4760	-0.0017	101.3089	0.0000			
01/29/08	15-Dec-25	11.000	10.5580	-0.0019	103.4813	0.0016	01/28/08	15-Nov-08	9.250	7.4890	0.0000	101.3039	0.0000			
01/28/08	15-Dec-25	11.000	10.5780	-0.0002	103.3168	0.0002	01/27/08	15-Nov-08	9.250	7.4890	-0.0133	101.3085	0.0007			
01/25/08	15-Dec-25	11.000	10.5800	-0.0010	103.2985	0.0009	01/25/08	15-Nov-08	9.250	7.5900	0.0034	101.2356	-0.0002			
01/24/08	15-Dec-25	11.000	10.5910	0.0027	103.2077	-0.0023	01/24/08	15-Nov-08	9.250	7.5640	-0.0011	101.2592	-0.0001			
01/23/08	15-Dec-25	11.000	10.5820	0.0057	103.4438	-0.0047	01/23/08	15-Nov-08	9.250	7.5720	0.0060	101.2662	-0.0004			
01/22/08	15-Dec-25	11.000	10.5020	-0.0007	103.9375	0.0006	01/22/08	15-Nov-08	9.250	7.5270	0.0336	101.3057	-0.0019			
01/21/08	15-Dec-25	11.000	10.5090	0.0002	103.8781	-0.0002	01/21/08	15-Nov-08	9.250	7.2820	-0.0091	101.5025	0.0005			
01/18/08	15-Dec-25	11.000	10.5070	-0.0006	103.8938	0.0005	01/19/08	15-Nov-08	9.250	7.3490	-0.0082	101.4550	0.0004			
01/17/08	15-Dec-25	11.000	10.5130	-0.0061	103.8400	0.0051	01/17/08	15-Nov-08	9.250	7.4100	0.0001	101.4117	-0.0002			
01/16/08	15-Dec-25	11.000	10.5770	0.0050	103.3167	-0.0042	01/16/08	15-Nov-08	9.250	7.4090	-0.0042	101.4270	0.0002			
01/15/08	15-Dec-25	11.000	10.5240	0.0036	103.7533	-0.0030	01/15/08	15-Nov-08	9.250	7.4400	-0.0444	101.4070	0.0027			
01/14/08	15-Dec-25	11.000	10.4860	-0.0032	104.0669	0.0027	01/14/08	15-Nov-08	9.250	7.7860	0.0003	101.1350	0.0000			
01/11/08	15-Dec-25	11.000	10.5200	0.0004	103.7863	-0.0003	01/11/08	15-Nov-08	9.250	7.7840	-0.0143	101.1400	0.0009			
01/09/08	15-Dec-25	11.000	10.5160	0.0010	103.8188	-0.0008	01/09/08	15-Nov-08	9.250	7.8970	0.0501	101.0533	-0.0031			
01/08/08	15-Dec-25	11.000	10.5060	0.0001	103.9013	-0.0001	01/06/08	15-Nov-08	9.250	7.5200	-0.0509	101.3705	0.0032			
01/07/08	15-Dec-25	11.000	10.5050	-0.0013	103.9125	0.0012	01/07/08	15-Nov-08	9.250	7.9230	0.0578	101.0500	-0.0035			
01/04/08	15-Dec-25	11.000	10.5190	0.0001	103.7928	-0.0001	01/04/08	15-Nov-08	9.250	7.4900	0.0017	101.4087	-0.0001			
01/03/08	15-Dec-25	11.000	10.5180	-0.0012	103.8025	0.0011	01/03/08	15-Nov-08	9.250	7.4770	-0.0636	101.4237	0.0040			
01/02/08	15-Dec-25	11.000	10.5310	0.0000	103.6921	0.0000	01/02/08	15-Nov-08	9.250	7.9850	0.0000	101.0167	0.0000			
Yield Change =				0.260902	93.3157	-0.2174	Yield Change =				0.276094	101.2223	-0.0124			
Yield Change =				0.260902	Yield Change =				0.276094	Yield Change =				0.276094		
Probabilitas Adverse Yield Move =				0.997391	Probabilitas Adverse Yield Move =				0.997239	Probabilitas Adverse Yield Move =				0.997239		
Standar Deviasi =				0.010292	Standar Deviasi =				0.032867	Standar Deviasi =				0.032867		
Adverse Daily Yield Move =				0.028749	Adverse Daily Yield Move =				0.090647	Adverse Daily Yield Move =				0.090647		
Market Value Position =				1,000,000	Market Value Position =				1,000,000	Market Value Position =				1,000,000		
Modified Duration, 28/12/2007 =				7.56580	Modified Duration, 28/12/2007 =				0.90950	Modified Duration, 28/12/2007 =				0.90950		
Modified Duration plus Convexity =				0.8900	8.5558	Modified Duration plus Convexity =				0.0100	0.9195	Modified Duration plus Convexity =				0.0100
Daily Price Volatility =				-0.2175069	-0.2459681	Daily Price Volatility =				-0.0824437	-0.0833501	Daily Price Volatility =				-0.0824437
Daily Earning at Risk (DEAR) =				(2,175.07)	(2,458.88)	Daily Earning at Risk (DEAR) =				(824.44)	(833.50)	Daily Earning at Risk (DEAR) =				(824.44)
VAR untuk N hari (2 hari) =				(3,076.01)	(3,478.51)	VAR untuk N hari (2 hari) =				(1,165.93)	(1,178.75)	VAR untuk N hari (2 hari) =				(1,165.93)
VAR untuk N hari (7 hari) =				(5,754.69)	(6,507.70)	VAR untuk N hari (7 hari) =				(2,181.25)	(2,205.24)	VAR untuk N hari (7 hari) =				(2,181.25)
VAR untuk 1 bulan (30 hari) =				(11,913.34)	(13,472.23)	VAR untuk 1 bulan (30 hari) =				(4,515.63)	(4,565.27)	VAR untuk 1 bulan (30 hari) =				(4,515.63)
VAR untuk 2 bulan (60 hari) =				(16,848.01)	(19,052.61)	VAR untuk 2 bulan (60 hari) =				(6,386.06)	(6,458.27)	VAR untuk 2 bulan (60 hari) =				(6,386.06)
VAR untuk 3 bulan (90 hari) =				(20,634.51)	(23,334.58)	VAR untuk 3 bulan (90 hari) =				(7,821.29)	(7,907.29)	VAR untuk 3 bulan (90 hari) =				(7,821.29)
VAR untuk 4 bulan (120 hari) =				(23,826.68)	(26,944.45)	VAR untuk 4 bulan (120 hari) =				(9,031.25)	(9,130.55)	VAR untuk 4 bulan (120 hari) =				(9,031.25)
VAR untuk 5 bulan (150 hari) =				(26,639.04)	(30,124.81)	VAR untuk 5 bulan (150 hari) =				(10,097.24)	(10,208.26)	VAR untuk 5 bulan (150 hari) =				(10,097.24)
VAR untuk 6 bulan (180 hari) =				(28,181.61)	(33,000.08)	VAR untuk 6 bulan (180 hari) =				(11,060.98)	(11,182.59)	VAR untuk 6 bulan (180 hari) =				(11,060.98)
VAR untuk 12 bulan (360 hari) =				(41,269.03)	(46,669.16)	VAR untuk 12 bulan (360 hari) =				(15,642.58)	(15,814.58)	VAR untuk 12 bulan (360 hari) =				(15,642.58)

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0040

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0041

Periode 2007 FR0040 & FR0041

Govt Bond FR0040

Govt Bond FR0041

Date	Maturity	Coupon	YTM		Price		Date	Maturity	Coupon	YTM		Price	
12/28/07	15-Dec-25	11.000	10.5030	-0.0036	103.9250	0.0030	12/28/07	15-Nov-08	9.250	7.5430	0.0946	101.3875	-0.0054
12/27/07	15-Dec-25	11.000	10.5410	0.0043	103.6142	-0.0035	12/27/07	15-Nov-08	9.250	6.8910	-0.1443	101.9400	0.0095
12/26/07	15-Dec-25	11.000	10.4960	-0.0020	103.9808	0.0016	12/26/07	15-Nov-08	9.250	8.0530	0.1498	100.9833	-0.0088
12/24/07	15-Dec-25	11.000	10.5170	0.0089	103.8120	-0.0073	12/24/07	15-Nov-08	9.250	7.0040	-0.1290	101.8803	0.0087
12/21/07	15-Dec-25	11.000	10.4240	-0.0070	104.5750	0.0059	12/21/07	15-Nov-08	9.250	8.0410	0.0610	101.0000	-0.0040
12/19/07	15-Dec-25	11.000	10.4980	0.0024	103.9650	-0.0020	12/19/07	15-Nov-08	9.250	7.5780	0.0534	101.4025	-0.0034
12/18/07	15-Dec-25	11.000	10.4730	-0.0011	104.1721	0.0010	12/18/07	15-Nov-08	9.250	7.1950	0.0078	101.7500	-0.0006
12/17/07	15-Dec-25	11.000	10.4850	0.0098	104.0732	-0.0079	12/17/07	15-Nov-08	9.250	7.1390	-0.1024	101.8100	0.0070
12/14/07	15-Dec-25	11.000	10.3850	0.0004	104.9050	-0.0003	12/14/07	15-Nov-08	9.250	7.9530	0.0577	101.1033	-0.0038
12/13/07	15-Dec-25	11.000	10.3810	-0.0085	104.9383	0.0054	12/13/07	15-Nov-08	9.250	7.5190	-0.0592	101.4867	0.0040
12/12/07	15-Dec-25	11.000	10.4490	0.0025	104.3700	-0.0021	12/12/07	15-Nov-08	9.250	7.9920	0.0010	101.0833	-0.0001
12/11/07	15-Dec-25	11.000	10.4230	-0.0193	104.5820	0.0163	12/11/07	15-Nov-08	9.250	7.9840	0.0004	101.0940	-0.0001
12/10/07	15-Dec-25	11.000	10.6280	0.0012	102.9113	-0.0010	12/10/07	15-Nov-08	9.250	7.9810	0.1105	101.1000	-0.0070
12/07/07	15-Dec-25	11.000	10.6150	0.0007	103.0137	-0.0005	12/07/07	15-Nov-08	9.250	7.1870	-0.0109	101.8116	0.0006
12/06/07	15-Dec-25	11.000	10.6080	-0.0044	103.0700	0.0037	12/06/07	15-Nov-08	9.250	7.2660	-0.0016	101.7464	-0.0001
12/05/07	15-Dec-25	11.000	10.6540	0.0001	102.6872	-0.0001	12/05/07	15-Nov-08	9.250	7.2780	-0.0898	101.7517	0.0064
12/04/07	15-Dec-25	11.000	10.6540	-0.0074	102.6893	0.0082	12/04/07	15-Nov-08	9.250	7.9960	-0.0030	101.1075	0.0002
12/03/07	15-Dec-25	11.000	10.7330	-0.0086	102.0825	0.0073	12/03/07	15-Nov-08	9.250	8.0200	-0.0089	101.0900	0.0006
11/30/07	15-Dec-25	11.000	10.8260	-0.0167	101.3264	0.0144	11/30/07	15-Nov-08	9.250	8.0920	0.0085	101.0280	-0.0006
11/29/07	15-Dec-25	11.000	11.0100	0.0005	99.8894	-0.0004	11/29/07	15-Nov-08	9.250	8.0240	-0.0088	101.0832	0.0005
11/28/07	15-Dec-25	11.000	11.0040	-0.0050	99.9294	0.0042	11/28/07	15-Nov-08	9.250	8.0950	0.0095	101.0386	-0.0007
11/27/07	15-Dec-25	11.000	11.0580	0.0008	99.5079	-0.0007	11/27/07	15-Nov-08	9.250	8.0190	0.0424	101.1109	-0.0030
11/26/07	15-Dec-25	11.000	11.0500	0.0009	99.5780	-0.0008	11/26/07	15-Nov-08	9.250	7.6930	-0.0533	101.4150	0.0039
11/23/07	15-Dec-25	11.000	11.0400	-0.0015	99.6590	0.0014	11/23/07	15-Nov-08	9.250	8.1260	0.0123	101.0197	-0.0009
11/22/07	15-Dec-25	11.000	11.0570	0.0018	99.5225	-0.0016	11/22/07	15-Nov-08	9.250	8.0270	0.0001	101.1148	-0.0006
11/21/07	15-Dec-25	11.000	11.0370	0.0287	99.6827	-0.0220	11/21/07	15-Nov-08	9.250	7.9780	0.0510	101.1705	-0.0036
11/20/07	15-Dec-25	11.000	10.7500	0.0093	101.8287	-0.0078	11/20/07	15-Nov-08	9.250	7.5910	-0.0051	101.5372	0.0003
11/19/07	15-Dec-25	11.000	10.8510	0.0031	102.7271	-0.0026	11/19/07	15-Nov-08	9.250	7.6300	0.0118	101.5044	-0.0009
11/16/07	15-Dec-25	11.000	10.6180	0.0237	102.9871	-0.0193	11/16/07	15-Nov-08	9.250	7.5410	0.0129	101.5930	-0.0009
11/15/07	15-Dec-25	11.000	10.3720	-0.0054	105.0208	0.0044	11/15/07	15-Nov-08	9.250	7.4450	-0.0096	101.6891	0.0005
11/14/07	15-Dec-25	11.000	10.4280	0.0037	104.5580	-0.0030	11/14/07	15-Nov-08	9.250	7.5170	0.0067	101.6350	-0.0005
11/13/07	15-Dec-25	11.000	10.3900	0.0027	104.8731	-0.0023	11/13/07	15-Nov-08	9.250	7.4670	-0.0047	101.6875	0.0003
11/12/07	15-Dec-25	11.000	10.3820	-0.0033	105.1100	0.0027	11/12/07	15-Nov-08	9.250	7.5020	0.0104	101.6583	-0.0008
11/09/07	15-Dec-25	11.000	10.3960	0.0085	104.8226	-0.0071	11/09/07	15-Nov-08	9.250	7.4250	-0.0136	101.7360	0.0009
11/08/07	15-Dec-25	11.000	10.3080	0.0180	105.5888	-0.0129	11/08/07	15-Nov-08	9.250	7.5270	0.0609	101.6420	-0.0042
11/07/07	15-Dec-25	11.000	10.1460	0.0005	106.9470	-0.0005	11/07/07	15-Nov-08	9.250	7.0950	-0.0116	102.0750	0.0007
11/06/07	15-Dec-25	11.000	10.1410	0.0060	106.9955	-0.0048	11/06/07	15-Nov-08	9.250	7.1780	-0.0369	101.9990	0.0026
11/05/07	15-Dec-25	11.000	10.0810	0.0024	107.5095	-0.0020	11/05/07	15-Nov-08	9.250	7.4530	-0.0061	101.7333	0.0004
11/02/07	15-Dec-25	11.000	10.0570	0.0027	107.7242	-0.0021	11/02/07	15-Nov-08	9.250	7.4990	0.0074	101.6921	-0.0006
11/01/07	15-Dec-25	11.000	10.0300	-0.0028	107.9562	0.0022	11/01/07	15-Nov-08	9.250	7.4440	-0.0164	101.7500	0.0011
10/31/07	15-Dec-25	11.000	10.0580	-0.0001	107.7192	0.0001	10/31/07	15-Nov-08	9.250	7.5680	0.0046	101.6392	-0.0004
10/30/07	15-Dec-25	11.000	10.0590	0.0017	107.7137	-0.0014	10/30/07	15-Nov-08	9.250	7.5330	0.0097	101.6778	-0.0007
10/29/07	15-Dec-25	11.000	10.0420	-0.0018	107.8819	0.0015	10/29/07	15-Nov-08	9.250	7.4610	0.0080	101.7537	-0.0006
10/26/07	15-Dec-25	11.000	10.0600	0.0004	107.7053	-0.0003	10/26/07	15-Nov-08	9.250	7.4020	0.0019	101.8172	-0.0002
10/25/07	15-Dec-25	11.000	10.0560	0.0047	107.7402	-0.0038	10/25/07	15-Nov-08	9.250	7.3880	-0.0283	101.8346	0.0020
10/24/07	15-Dec-25	11.000	10.0090	0.0077	108.1555	-0.0061	10/24/07	15-Nov-08	9.250	7.6030	0.0477	101.6308	-0.0035
10/23/07	15-Dec-25	11.000	9.9330	0.0051	108.8214	-0.0041	10/23/07	15-Nov-08	9.250	7.2570	0.0039	101.9849	-0.0003
10/22/07	15-Dec-25	11.000	9.8830	0.0014	109.2725	-0.0012	10/22/07	15-Nov-08	9.250	7.2290	-0.0099	102.0186	0.0007
10/18/07	15-Dec-25	11.000	9.8890	0.0026	109.3986	-0.0021	10/18/07	15-Nov-08	9.250	7.3010	-0.0514	101.9496	0.0039
10/18/07	15-Dec-25	11.000	9.8430	0.0007	109.6314	-0.0005	10/18/07	15-Nov-08	9.250	7.6970	0.0059	101.5500	-0.0006
10/17/07	15-Dec-25	11.000	9.8360	0.0014	109.8917	-0.0011	10/17/07	15-Nov-08	9.250	7.6520	-0.0043	101.6059	0.0003
10/12/07	15-Dec-25	11.000	9.8220	-0.0013	109.8172	0.0011	10/12/07	15-Nov-08	9.250	7.6850	-0.0062	101.5758	0.0005
10/11/07	15-Dec-25	11.000	9.8350	0.0000	109.8993	0.0000	10/11/07	15-Nov-08	9.250	7.7330	-0.0189	101.5301	0.0013
10/10/07	15-Dec-25	11.000	9.8350	0.0008	109.7002	-0.0008	10/10/07	15-Nov-08	9.250	7.8820	0.0061	101.3949	-0.0005
10/09/07	15-Dec-25	11.000	9.8270	-0.0010	109.7871	0.0009	10/09/07	15-Nov-08	9.250	7.8340	-0.0055	101.4480	0.0004
10/08/07	15-Dec-25	11.000	9.8370	0.0004	109.6834	-0.0004	10/08/07	15-Nov-08	9.250	7.8770	-0.0052	101.4062	0.0004
10/05/07	15-Dec-25	11.000	9.8330	-0.0001	109.7331	0.0001	10/05/07	15-Nov-08	9.250	7.9180	0.0056	101.3665	-0.0005
10/04/07	15-Dec-25	11.000	9.8340	0.0011	109.7224	-0.0010	10/04/07	15-Nov-08	9.250	7.8740	-0.0219	101.4219	0.0018
10/03/07	15-Dec-25	11.000	9.8230	-0.0005	109.8283	0.0005	10/03/07	15-Nov-08	9.250	8.0500	0.0186	101.2388	-0.0016
10/02/07	15-Dec-25	11.000	9.8280	-0.0006	109.7775	0.0004	10/02/07	15-Nov-08	9.250	7.9030	-0.0158	101.3976	0.0013
10/01/07	15-Dec-25	11.000	9.8340	0.0005	109.7328	-0.0004	10/01/07	15-Nov-08	9.250	8.0280	0.0144	101.2670	-0.0012
09/28/07	15-Dec-25	11.000	9.8290	0.0014	109.7736	-0.0012	09/28/07	15-Nov-08	9.250	7.9140	-0.0018	101.3913	0.0001
09/27/07	15-Dec-25	11.000	9.8150	0.0012	109.9044	-0.0010	09/27/07	15-Nov-08	9.250	7.9280	-0.0203	101.3861	0.0017
09/26/07	15-Dec-25	11.000	9.8030	0.0009	110.0117	-0.0007	09/26/07	15-Nov-08	9.250	8.0920	0.0296	101.2128	-0.0025
09/25/07	15-Dec-25	11.000	9.7940	-0.0022	110.0924	0.0018	09/25/07	15-Nov-08	9.250	7.8590	-0.0388	101.4660	0.0033
09/24/07	15-Dec-25	11.000	9.8160	-0.0019	109.8956	0.0015	09/24/07	15-Nov-08	9.250	8.1760	0.0034	101.1273	-0.0003
09/21/07	15-Dec-25	11.000	9.8350	-0.0005	109.7258	0.0004	09/21/07	15-Nov-08	9.250	8.1480	0.0002	101.1598	-0.0001
09/20/07	15-Dec-25	11.000	9.8400	-0.0110	109.6870	0.0089	09/20/07	15-Nov-08	9.250	8.1460	-0.0096	101.1690	0.0008
09/19/07	15-Dec-25	11.000	9.9490	-0.0140	108.7157	0.0115	09/19/07	15-Nov-08	9.250	8.2250	0.0103	101.0850	-0.0009
09/18/07	15-Dec-25	11.000	10.0900	-0.0003	107.4810	0.0003	09/18/07	15-Nov-08	9.250	8.1410	-0.0065	101.1800	0.0006
09/17/07	15-Dec-25	11.000	10.0930	-0.0053	107.4529	0.0043	09/17/07	15-Nov-08	9.250	8.1940	-0.0019	101.1237	0.0001
09/14/07	15-Dec-25	11.000	10.1470	-0.0008	106.9882	0.0006	09/14/07	15-Nov-08	9.250	8.2100	-0.0027	101.1087	0.0002
09/13/07	15-Dec-25	11.000	10.1550	0.0005	106.9238	-0.0004	09/13/07	15-Nov-08	9.250	8.2320	0.0313	101.0921	-0.0028
09/12/07	15-Dec-25	11.000	10.1500	-0.0013	106.9625	0.0010	09/12/07</						

05/22/07	15-Dec-25	11.000	9.7090	-0.0093	110.9246	0.0075	05/22/07	15-Nov-08	9.250	7.6080	-0.0220	102.2570	0.0023
05/21/07	15-Dec-25	11.000	9.8000	-0.0126	110.0947	0.0103	05/21/07	15-Nov-08	9.250	7.7790	-0.0136	102.0175	0.0014
05/18/07	15-Dec-25	11.000	9.9250	-0.0074	108.9670	0.0002	05/18/07	15-Nov-08	9.250	7.8860	0.0018	101.8730	-0.0004
05/17/07	15-Dec-25	11.000	9.9990	-0.0015	108.2992	0.0012	05/17/07	15-Nov-08	9.250	7.8720	0.0250	101.9109	-0.0027
05/16/07	15-Dec-25	11.000	10.0140	-0.0036	108.1698	0.0029	05/16/07	15-Nov-08	9.250	7.6800	0.0014	102.1850	-0.0002
05/15/07	15-Dec-25	11.000	10.0500	0.0002	107.8536	-0.0002	05/15/07	15-Nov-08	9.250	7.6690	-0.0194	102.2036	0.0020
05/14/07	15-Dec-25	11.000	10.0480	0.0007	107.8707	-0.0006	05/14/07	15-Nov-08	9.250	7.8210	0.0201	101.9986	-0.0022
05/11/07	15-Dec-25	11.000	10.0410	0.0042	107.9398	-0.0034	05/11/07	15-Nov-08	9.250	7.6670	-0.0084	102.2200	0.0009
05/10/07	15-Dec-25	11.000	9.9990	-0.0013	108.3045	0.0010	05/10/07	15-Nov-08	9.250	7.7320	0.0164	102.1312	-0.0018
05/09/07	15-Dec-25	11.000	10.0120	0.0022	108.1970	-0.0018	05/09/07	15-Nov-08	9.250	7.8070	-0.0060	102.3125	0.0006
05/08/07	15-Dec-25	11.000	9.9900	0.0095	108.3872	-0.0078	05/08/07	15-Nov-08	9.250	7.6530	-0.0009	102.2500	0.0000
05/07/07	15-Dec-25	11.000	9.8960	-0.0144	109.2346	0.0120	05/07/07	15-Nov-08	9.250	7.6600	-0.0004	102.2500	0.0000
05/04/07	15-Dec-25	11.000	10.0410	-0.0134	107.8418	0.0111	05/04/07	15-Nov-08	9.250	7.6630	0.0001	102.2500	0.0000
05/03/07	15-Dec-25	11.000	10.1770	-0.0019	106.7542	0.0015	05/03/07	15-Nov-08	9.250	7.6620	-0.0039	102.2550	0.0004
05/02/07	15-Dec-25	11.000	10.1960	-0.0023	106.5821	0.0019	05/02/07	15-Nov-08	9.250	7.6920	-0.0032	102.2143	0.0003
05/01/07	15-Dec-25	11.000	10.2190	-0.0004	106.3871	0.0003	05/01/07	15-Nov-08	9.250	7.7170	0.0038	102.1821	-0.0005
04/30/07	15-Dec-25	11.000	10.2230	-0.0011	108.3569	0.0009	04/30/07	15-Nov-08	9.250	7.6880	-0.0006	102.2333	0.0000
04/27/07	15-Dec-25	11.000	10.2340	-0.0015	106.2626	0.0012	04/27/07	15-Nov-08	9.250	7.6930	-0.0021	102.2300	0.0002
04/26/07	15-Dec-25	11.000	10.2490	0.0008	108.1328	-0.0007	04/26/07	15-Nov-08	9.250	7.7090	-0.0025	102.2094	0.0002
04/25/07	15-Dec-25	11.000	10.2410	-0.0031	106.2053	0.0026	04/25/07	15-Nov-08	9.250	7.7280	0.0043	102.1850	-0.0005
04/24/07	15-Dec-25	11.000	10.2730	-0.0036	105.9306	0.0030	04/24/07	15-Nov-08	9.250	7.6950	-0.0023	102.2375	0.0002
04/23/07	15-Dec-25	11.000	10.3100	-0.0031	105.6114	0.0026	04/23/07	15-Nov-08	9.250	7.7130	-0.0012	102.2208	0.0001
04/20/07	15-Dec-25	11.000	10.3420	-0.0010	105.3424	0.0008	04/20/07	15-Nov-08	9.250	7.7220	0.0012	102.2107	-0.0002
04/19/07	15-Dec-25	11.000	10.3520	-0.0005	105.2813	0.0005	04/19/07	15-Nov-08	9.250	7.7130	0.0021	102.2281	-0.0003
04/18/07	15-Dec-25	11.000	10.3580	-0.0012	105.2100	0.0010	04/18/07	15-Nov-08	9.250	7.6970	-0.0034	102.2550	0.0004
04/17/07	15-Dec-25	11.000	10.3700	-0.0016	105.1095	0.0014	04/17/07	15-Nov-08	9.250	7.7230	-0.0022	102.2188	0.0001
04/16/07	15-Dec-25	11.000	10.3870	0.0002	104.9629	-0.0002	04/16/07	15-Nov-08	9.250	7.7400	0.0031	102.2036	-0.0004
04/13/07	15-Dec-25	11.000	10.3850	0.0000	104.8868	0.0000	04/13/07	15-Nov-08	9.250	7.7160	-0.0080	102.2438	0.0009
04/12/07	15-Dec-25	11.000	10.3850	0.0012	104.9842	-0.0010	04/12/07	15-Nov-08	9.250	7.7780	-0.0010	102.1536	0.0001
04/11/07	15-Dec-25	11.000	10.3730	0.0003	105.0817	-0.0002	04/11/07	15-Nov-08	9.250	7.7860	0.0000	102.1446	0.0000
04/10/07	15-Dec-25	11.000	10.3700	0.0005	105.1140	-0.0004	04/10/07	15-Nov-08	9.250	7.7860	0.0019	102.1477	-0.0004
04/09/07	15-Dec-25	11.000	10.3650	-0.0068	105.1591	0.0057	04/09/07	15-Nov-08	9.250	7.7710	0.0044	102.1836	-0.0005
04/05/07	15-Dec-25	11.000	10.4360	-0.0011	104.5588	0.0009	04/05/07	15-Nov-08	9.250	7.7370	0.0029	102.2393	-0.0003
04/04/07	15-Dec-25	11.000	10.4470	-0.0021	104.4632	0.0017	04/04/07	15-Nov-08	9.250	7.7150	-0.0091	102.2750	0.0010
04/03/07	15-Dec-25	11.000	10.4690	-0.0004	104.2838	0.0003	04/03/07	15-Nov-08	9.250	7.7960	-0.0005	102.1714	0.0000
04/02/07	15-Dec-25	11.000	10.4730	0.0003	104.2563	-0.0002	04/02/07	15-Nov-08	9.250	7.7910	-0.0020	102.1729	0.0002
03/30/07	15-Dec-25	11.000	10.4700	0.0007	104.2814	-0.0005	03/30/07	15-Nov-08	9.250	7.8070	0.0037	102.1514	-0.0005
03/29/07	15-Dec-25	11.000	10.4630	0.0000	104.3348	-0.0011	03/29/07	15-Nov-08	9.250	7.7780	-0.0133	102.2000	0.0015
03/28/07	15-Dec-25	11.000	10.4630	0.0004	104.3443	-0.0003	03/28/07	15-Nov-08	9.250	7.8830	0.0142	102.0423	-0.0017
03/27/07	15-Dec-25	11.000	10.4590	-0.0003	104.3780	0.0003	03/27/07	15-Nov-08	9.250	7.7730	-0.0059	102.2143	0.0006
03/26/07	15-Dec-25	11.000	10.4620	0.0000	104.3515	0.0000	03/26/07	15-Nov-08	9.250	7.8190	-0.0058	102.1521	0.0007
03/23/07	15-Dec-25	11.000	10.4620	0.0004	104.3537	-0.0003	03/23/07	15-Nov-08	9.250	7.8650	0.0050	102.0857	-0.0005
03/22/07	15-Dec-25	11.000	10.4580	-0.0007	104.3692	0.0005	03/22/07	15-Nov-08	9.250	7.8260	-0.0032	102.1483	0.0003
03/21/07	15-Dec-25	11.000	10.4650	-0.0005	104.3335	0.0004	03/21/07	15-Nov-08	9.250	7.8510	0.0032	102.1131	-0.0005
03/20/07	15-Dec-25	11.000	10.4700	-0.0024	104.2874	0.0020	03/20/07	15-Nov-08	9.250	7.8260	0.0018	102.1642	-0.0003
03/19/07	15-Dec-25	11.000	10.4950	0.0005	104.0826	-0.0004	03/19/07	15-Nov-08	9.250	7.8120	-0.0047	102.1900	0.0005
03/18/07	15-Dec-25	11.000	10.4900	0.0003	104.1232	-0.0003	03/18/07	15-Nov-08	9.250	7.8490	-0.0011	102.1350	0.0001
03/15/07	15-Dec-25	11.000	10.4870	-0.0016	104.1501	0.0014	03/15/07	15-Nov-08	9.250	7.8580	-0.0004	102.1242	0.0000
03/14/07	15-Dec-25	11.000	10.5040	0.0012	104.0067	-0.0011	03/14/07	15-Nov-08	9.250	7.8610	0.0026	102.1225	-0.0004
03/13/07	15-Dec-25	11.000	10.4910	-0.0008	104.1209	0.0006	03/13/07	15-Nov-08	9.250	7.8410	-0.0010	102.1643	0.0001
03/12/07	15-Dec-25	11.000	10.4990	-0.0052	104.0544	0.0045	03/12/07	15-Nov-08	9.250	7.8490	0.0004	102.1538	-0.0001
03/09/07	15-Dec-25	11.000	10.5540	-0.0040	103.5917	0.0034	03/09/07	15-Nov-08	9.250	7.9460	0.0004	102.1620	-0.0001
03/08/07	15-Dec-25	11.000	10.5960	0.0007	103.2436	-0.0006	03/08/07	15-Nov-08	9.250	7.8430	-0.0006	102.1700	0.0000
03/07/07	15-Dec-25	11.000	10.5890	-0.0021	103.3054	0.0018	03/07/07	15-Nov-08	9.250	7.8480	-0.0062	102.1657	0.0007
03/06/07	15-Dec-25	11.000	10.6110	-0.0019	103.1238	0.0017	03/06/07	15-Nov-08	9.250	7.8970	0.0041	102.0969	-0.0005
03/05/07	15-Dec-25	11.000	10.6310	0.0034	102.8538	-0.0028	03/05/07	15-Nov-08	9.250	7.8650	-0.0005	102.1508	0.0000
03/02/07	15-Dec-25	11.000	10.5950	0.0003	103.2532	-0.0002	03/02/07	15-Nov-08	9.250	7.8690	-0.0047	102.1483	0.0006
03/01/07	15-Dec-25	11.000	10.5820	-0.0043	103.2760	0.0037	03/01/07	15-Nov-08	9.250	7.9060	0.0034	102.0919	-0.0005
02/28/07	15-Dec-25	11.000	10.6380	0.0073	102.8984	-0.0061	02/28/07	15-Nov-08	9.250	7.8790	0.0046	102.1379	-0.0007
02/27/07	15-Dec-25	11.000	10.5610	-0.0002	103.5294	0.0002	02/27/07	15-Nov-08	9.250	7.8430	-0.0042	102.2057	0.0005
02/26/07	15-Dec-25	11.000	10.5630	-0.0058	103.5087	0.0048	02/26/07	15-Nov-08	9.250	7.8760	0.0040	102.1558	-0.0005
02/23/07	15-Dec-25	11.000	10.8230	0.0003	103.0175	-0.0002	02/23/07	15-Nov-08	9.250	7.8450	-0.0030	102.2100	0.0004
02/22/07	15-Dec-25	11.000	10.6200	0.0015	103.0407	-0.0013	02/22/07	15-Nov-08	9.250	7.8690	-0.0132	102.1742	0.0016
02/21/07	15-Dec-25	11.000	10.6040	0.0010	103.1713	-0.0009	02/21/07	15-Nov-08	9.250	7.9740	0.0010	102.0078	-0.0002
02/20/07	15-Dec-25	11.000	10.5930	-0.0001	103.2623	0.0001	02/20/07	15-Nov-08	9.250	7.9660	0.0011	102.0291	-0.0002
02/19/07	15-Dec-25	11.000	10.5940	0.0027	103.2555	-0.0022	02/19/07	15-Nov-08	9.250	7.9570	0.0000	102.0466	0.0000
02/16/07	15-Dec-25	11.000	10.5660	0.0012	103.4810	-0.0011	02/16/07	15-Nov-08	9.250	7.9570	-0.0006	102.0504	0.0001
02/15/07	15-Dec-25	11.000	10.5530	0.0008	103.5945	-0.0007	02/15/07	15-Nov-08	9.250	7.9620	-0.0021	102.0445	0.0002
02/14/07	15-Dec-25	11.000	10.5440	0.0032	103.8858	-0.0027	02/14/07	15-Nov-08	9.250	7.9790	0.0082	102.0209	-0.0011
02/13/07	15-Dec-25	11.000	10.5100	0.0011	103.9484	-0.0009	02/13/07	15-Nov-08	9.250	7.9140	-0.0069	102.1361	0.0009
02/12/07	15-Dec-25	11.000	10.4880	0.0010	104.0443	-0.0008	02/12/07	15-Nov-08	9.250	7.9890	0.0040	102.0486	-0.0006
02/09/07	15-Dec-25	11.000	10.4880	0.0021	104.1328	-0.0017	02/09/07	15-Nov-08	9.250	7.9370	0.0001	102.1048	0.0000
02/08/07	15-Dec-25	11.000	10.4660	0.0038	104.3142	-0.0032	02/08/07	15-Nov-08	9.250	7.9360	0.0010	102.1095	-0.0002
02/07/07	15-Dec-25	11.000	10.4260	0.0018	104.8540	-0.0015	02/07/07	15-Nov-08	9.250	7.9280	0.0057	102.1264	-0.0008

02/01/07	15-Dec-25	11.000	10.3710	-0.0014	105.1201	0.0013	02/01/07	15-Nov-08	9.250	7.9730	-0.0156	102.0704	0.0020
01/31/07	15-Dec-25	11.000	10.3860	-0.0047	104.9862	0.0039	01/31/07	15-Nov-08	9.250	8.0990	0.0109	101.8637	-0.0015
01/30/07	15-Dec-25	11.000	10.4350	0.0009	104.5762	-0.0007	01/30/07	15-Nov-08	9.250	8.0120	-0.0009	102.0168	0.0001
01/29/07	15-Dec-25	11.000	10.4260	-0.0003	104.6515	0.0002	01/29/07	15-Nov-08	9.250	8.0190	-0.0012	102.0090	0.0001
01/26/07	15-Dec-25	11.000	10.4290	-0.0002	104.6281	0.0002	01/26/07	15-Nov-08	9.250	8.0290	0.0017	101.9942	-0.0003
01/25/07	15-Dec-25	11.000	10.4310	-0.0011	104.6038	0.0010	01/25/07	15-Nov-08	9.250	8.0150	0.0025	102.0210	-0.0004
01/24/07	15-Dec-25	11.000	10.4430	0.0028	104.5038	-0.0024	01/24/07	15-Nov-08	9.250	7.9950	-0.0055	102.0572	0.0006
01/23/07	15-Dec-25	11.000	10.4140	-0.0065	104.7534	0.0055	01/23/07	15-Nov-08	9.250	8.0390	0.0006	101.9921	-0.0001
01/22/07	15-Dec-25	11.000	10.4820	0.0016	104.1798	-0.0014	01/22/07	15-Nov-08	9.250	8.0340	-0.0043	102.0039	0.0006
01/19/07	15-Dec-25	11.000	10.4650	-0.0051	104.3227	0.0044	01/19/07	15-Nov-08	9.250	8.0690	0.0021	101.9474	-0.0003
01/18/07	15-Dec-25	11.000	10.5190	-0.0007	103.8668	0.0005	01/18/07	15-Nov-08	9.250	8.0520	0.0001	101.9800	0.0000
01/17/07	15-Dec-25	11.000	10.5260	0.0037	103.8112	-0.0031	01/17/07	15-Nov-08	9.250	8.0510	0.0009	101.9846	-0.0002
01/16/07	15-Dec-25	11.000	10.4870	-0.0047	104.1378	0.0040	01/16/07	15-Nov-08	9.250	8.0440	-0.0015	102.0056	0.0002
01/15/07	15-Dec-25	11.000	10.5370	0.0006	103.7206	-0.0004	01/15/07	15-Nov-08	9.250	8.0580	-0.0002	101.9883	0.0000
01/12/07	15-Dec-25	11.000	10.5310	0.0128	103.7849	-0.0107	01/12/07	15-Nov-08	9.250	8.0580	0.0028	101.9873	-0.0004
01/11/07	15-Dec-25	11.000	10.3980	0.0057	104.8836	-0.0048	01/11/07	15-Nov-08	9.250	8.0370	-0.0080	102.0263	0.0011
01/10/07	15-Dec-25	11.000	10.3390	0.0165	105.3857	-0.0137	01/10/07	15-Nov-08	9.250	8.1020	0.0005	101.9171	-0.0002
01/09/07	15-Dec-25	11.000	10.1710	0.0000	106.8453	0.0000	01/09/07	15-Nov-08	9.250	8.0980	-0.0564	101.9330	0.0082
01/08/07	15-Dec-25	11.000	10.1710	0.0049	106.8439	-0.0040	01/08/07	15-Nov-08	9.250	8.5820	0.0000	101.1086	0.0000
01/05/07	15-Dec-25	11.000	10.1210	0.0027	107.2779	-0.0023							
01/04/07	15-Dec-25	11.000	10.0940	-0.0029	107.5200	0.0024							
01/03/07	15-Dec-25	11.000	10.1230	-0.0039	107.2611	0.0033							
01/02/07	15-Dec-25	11.000	10.1630	0.0000	106.9083	0.0000							
		Yield Change =	0.03801		107.2118	-0.0248		Yield Change =	-0.04968			102.2991	0.0032
		Probabilitas Adverse Yield Move =	0.9996					Probabilitas Adverse Yield Move =	0.9995				
		Standar Deviasi =	0.00639					Standar Deviasi =	0.025188				
		Adverse Daily Yield Move =	0.0215					Adverse Daily Yield Move =	0.0829				
		Market Value Position =	1,000,000					Market Value Position =	1,000,000				
		Modified Duration,28/12/2007 =	7.56580					Modified Duration,28/12/2007 =	0.90950				
		Modified Duration plus Convexity =	0.8900	8.5558				Modified Duration plus Convexity =	0.0100	0.9195			
		Daily Price Volatility =	-0.162834	-0.184142				Daily Price Volatility =	-0.075419	-0.076248			
		Daily Earning at Risk (DEAR) =	(1,628.34)	(1,841.42)				Daily Earning at Risk (DEAR) =	(754.19)	(762.48)			
		VAR untuk N hari (2 hari) =	(2,302.83)	(2,604.16)				VAR untuk N hari (2 hari) =	(1,066.58)	(1,078.31)			
		VAR untuk N hari (7 hari) =	(4,308.20)	(4,871.93)				VAR untuk N hari (7 hari) =	(1,995.39)	(2,017.33)			
		VAR untuk 1 bulan (30 hari) =	(8,918.81)	(10,085.86)				VAR untuk 1 bulan (30 hari) =	(4,130.84)	(4,176.26)			
		VAR untuk 2 bulan (60 hari) =	(12,813.11)	(14,263.56)				VAR untuk 2 bulan (60 hari) =	(5,841.90)	(5,906.13)			
		VAR untuk 3 bulan (90 hari) =	(15,447.84)	(17,469.22)				VAR untuk 3 bulan (90 hari) =	(7,154.83)	(7,233.50)			
		VAR untuk 4 bulan (120 hari) =	(17,837.63)	(20,171.71)				VAR untuk 4 bulan (120 hari) =	(8,261.69)	(8,352.52)			
		VAR untuk 5 bulan (150 hari) =	(19,843.07)	(22,552.66)				VAR untuk 5 bulan (150 hari) =	(9,238.85)	(9,338.41)			
		VAR untuk 6 bulan (180 hari) =	(21,846.54)	(24,705.20)				VAR untuk 6 bulan (180 hari) =	(10,118.46)	(10,229.71)			
		VAR untuk 12 bulan (360 hari) =	(30,895.67)	(34,938.43)				VAR untuk 12 bulan (360 hari) =	(14,309.66)	(14,467.00)			

Sumber: Bloomberg, diolah dengan Bloomberg. Govt Bond FR0041

Sumber: Blommberg, diolah dengan Bloomberg, Govt Bond FR0040

Periode Juni 2008 FR0042 & FR0043

Govt Bond FR0042						Govt Bond FR0043							
Date	Maturity	Coupon	YTM	Yield Change	Price	Date	Maturity	Coupon	YTM	Yield Change	Price		
07/07/08	15-Jul-27	10.250	13.7010	-0.0030	76.8330	0.0029	07/07/08	15-Jul-22	10.250	13.3920	-0.0045	80.3458	0.0040
07/04/08	15-Jul-27	10.250	13.7420	0.0028	76.6137	-0.0027	07/04/08	15-Jul-22	10.250	13.4520	-0.0011	80.0284	0.0011
07/03/08	15-Jul-27	10.250	13.7030	0.0048	76.8174	-0.0045	07/03/08	15-Jul-22	10.250	13.4670	-0.0007	79.9443	0.0007
07/02/08	15-Jul-27	10.250	13.6380	-0.0121	77.1680	0.0118	07/02/08	15-Jul-22	10.250	13.4760	-0.0086	79.8920	0.0077
07/01/08	15-Jul-27	10.250	13.8050	0.0031	76.2653	-0.0030	07/01/08	15-Jul-22	10.250	13.5930	0.0022	79.2815	-0.0019
06/30/08	15-Jul-27	10.250	13.7620	0.0041	76.4971	-0.0039	06/30/08	15-Jul-22	10.250	13.5630	0.0092	79.4315	-0.0081
06/27/08	15-Jul-27	10.250	13.7060	0.0001	76.7982	-0.0001	06/27/08	15-Jul-22	10.250	13.4390	-0.0058	80.0800	0.0052
06/26/08	15-Jul-27	10.250	13.7040	-0.0002	76.8026	0.0003	06/26/08	15-Jul-22	10.250	13.5180	-0.0048	79.6625	0.0043
06/25/08	15-Jul-27	10.250	13.7070	-0.0007	76.7805	0.0006	06/25/08	15-Jul-22	10.250	13.5830	0.0197	79.3180	-0.0170
06/24/08	15-Jul-27	10.250	13.7180	0.0013	76.7321	-0.0013	06/24/08	15-Jul-22	10.250	13.3210	0.0032	80.6938	-0.0029
06/23/08	15-Jul-27	10.250	13.6980	0.0028	76.8282	-0.0026	06/23/08	15-Jul-22	10.250	13.2780	-0.0016	80.0800	0.0015
06/20/08	15-Jul-27	10.250	13.6600	-0.0036	77.0288	0.0035	06/20/08	15-Jul-22	10.250	13.2990	0.0106	80.8063	-0.0092
06/19/08	15-Jul-27	10.250	13.7100	-0.0084	76.7576	0.0081	06/19/08	15-Jul-22	10.250	13.1600	-0.0325	81.5542	0.0296
06/18/08	15-Jul-27	10.250	13.8260	0.0026	76.1382	-0.0024	06/18/08	15-Jul-22	10.250	13.6020	-0.0030	79.2076	0.0027
06/17/08	15-Jul-27	10.250	13.7900	-0.0020	76.3237	0.0018	06/17/08	15-Jul-22	10.250	13.6430	0.0000	78.9914	0.0000
06/16/08	15-Jul-27	10.250	13.8170	-0.0012	76.1832	0.0012	06/16/08	15-Jul-22	10.250	13.6430	-0.0026	78.9914	0.0023
06/13/08	15-Jul-27	10.250	13.8340	0.0037	76.0816	-0.0035	06/13/08	15-Jul-22	10.250	13.6780	-0.0017	78.8073	0.0015
06/12/08	15-Jul-27	10.250	13.7830	0.0036	76.3600	-0.0034	06/12/08	15-Jul-22	10.250	13.7010	0.0139	78.6860	-0.0122
06/11/08	15-Jul-27	10.250	13.7330	0.0050	76.6242	-0.0048	06/11/08	15-Jul-22	10.250	13.5130	-0.0007	79.6574	0.0007
06/10/08	15-Jul-27	10.250	13.6640	0.0280	76.8950	-0.0280	06/10/08	15-Jul-22	10.250	13.5230	0.0139	79.6002	-0.0122
06/09/08	15-Jul-27	10.250	13.2920	0.0061	79.0475	-0.0057	06/09/08	15-Jul-22	10.250	13.3370	0.0105	80.5814	-0.0091
06/08/08	15-Jul-27	10.250	13.2120	0.0075	79.3042	-0.0071	06/08/08	15-Jul-22	10.250	13.1990	0.0127	81.3199	-0.0109

06/05/08	15-Jul-27	10.250	13.1130	-0.0006	80.0723	0.0006	06/05/08	15-Jul-22	10.250	13.0340	-0.0030	82.2141	0.0027
06/04/08	15-Jul-27	10.250	13.1210	0.0052	80.0212	-0.0049	06/04/08	15-Jul-22	10.250	13.0730	0.0063	81.9962	-0.0054
06/03/08	15-Jul-27	10.250	13.0530	0.0035	80.4146	-0.0032	06/03/08	15-Jul-22	10.250	12.9910	0.0075	82.4433	-0.0065
06/02/08	15-Jul-27	10.250	13.0080	0.0052	80.6749	-0.0049	06/02/08	15-Jul-22	10.250	12.8940	0.0023	82.9799	-0.0020
05/30/08	15-Jul-27	10.250	12.9410	-0.0045	81.0699	0.0042	05/30/08	15-Jul-22	10.250	12.8640	-0.0006	83.1487	0.0006
05/29/08	15-Jul-27	10.250	12.9990	-0.0111	80.7275	0.0107	05/29/08	15-Jul-22	10.250	12.8720	-0.0025	83.0989	0.0022
05/28/08	15-Jul-27	10.250	13.1450	0.0005	79.8748	-0.0005	05/28/08	15-Jul-22	10.250	12.9040	-0.0042	82.9198	0.0037
05/27/08	15-Jul-27	10.250	13.1380	0.0058	79.9115	-0.0055	05/27/08	15-Jul-22	10.250	12.9580	0.0055	82.6157	-0.0048
05/26/08	15-Jul-27	10.250	13.0620	0.0052	80.3518	-0.0048	05/26/08	15-Jul-22	10.250	12.8870	0.0096	83.0122	-0.0082
05/23/08	15-Jul-27	10.250	12.9940	0.0006	80.7503	-0.0006	05/23/08	15-Jul-22	10.250	12.7640	0.0106	83.7000	-0.0090
05/22/08	15-Jul-27	10.250	12.9860	-0.0002	80.7964	0.0003	05/22/08	15-Jul-22	10.250	12.6300	-0.0020	84.4586	0.0018
05/21/08	15-Jul-27	10.250	12.9890	-0.0039	80.7731	0.0037	05/21/08	15-Jul-22	10.250	12.6560	-0.0002	84.3109	0.0002
05/19/08	15-Jul-27	10.250	13.0400	0.0028	80.4739	-0.0026	05/19/08	15-Jul-22	10.250	12.6580	-0.0084	84.2931	0.0073
05/18/08	15-Jul-27	10.250	13.0040	-0.0053	80.6817	0.0050	05/18/08	15-Jul-22	10.250	12.7650	-0.0055	83.6821	0.0047
05/15/08	15-Jul-27	10.250	13.0730	0.0022	80.2776	-0.0021	05/15/08	15-Jul-22	10.250	12.8350	-0.0061	83.2875	0.0054
05/14/08	15-Jul-27	10.250	13.0440	-0.0044	80.4458	0.0042	05/14/08	15-Jul-22	10.250	12.9140	-0.0068	82.8412	0.0060
05/13/08	15-Jul-27	10.250	13.1020	-0.0017	80.1072	0.0016	05/13/08	15-Jul-22	10.250	13.0020	-0.0107	82.3480	0.0094
05/12/08	15-Jul-27	10.250	13.1240	-0.0005	79.9799	0.0005	05/12/08	15-Jul-22	10.250	13.1420	0.0089	81.5830	-0.0077
05/09/08	15-Jul-27	10.250	13.1310	-0.0038	79.9362	0.0036	05/09/08	15-Jul-22	10.250	13.0260	-0.0002	82.2144	0.0002
05/08/08	15-Jul-27	10.250	13.1810	-0.0234	79.6475	0.0228	05/08/08	15-Jul-22	10.250	13.0290	-0.0068	82.1987	0.0061
05/07/08	15-Jul-27	10.250	13.4970	-0.0016	77.8688	0.0016	05/07/08	15-Jul-22	10.250	13.1180	0.0024	81.7042	-0.0021
05/06/08	15-Jul-27	10.250	13.5190	0.0217	77.7438	-0.0203	05/06/08	15-Jul-22	10.250	13.0870	0.0000	81.8748	0.0001
05/05/08	15-Jul-27	10.250	13.2320	0.0031	79.3549	-0.0029	05/05/08	15-Jul-22	10.250	13.0870	0.0024	81.8698	-0.0021
05/02/08	15-Jul-27	10.250	13.1910	0.0021	79.5840	-0.0021	05/02/08	15-Jul-22	10.250	13.0560	-0.0036	82.0413	0.0032
04/30/08	15-Jul-27	10.250	13.1630	-0.0145	79.7481	0.0141	04/30/08	15-Jul-22	10.250	13.1030	-0.0062	81.7810	0.0055
04/29/08	15-Jul-27	10.250	13.3570	-0.0022	78.6420	0.0021	04/29/08	15-Jul-22	10.250	13.1850	0.0007	81.3301	-0.0005
04/28/08	15-Jul-27	10.250	13.3860	-0.0002	78.4746	0.0002	04/28/08	15-Jul-22	10.250	13.1760	0.0019	81.3742	-0.0017
04/25/08	15-Jul-27	10.250	13.3890	0.0084	78.4570	-0.0079	04/25/08	15-Jul-22	10.250	13.1510	-0.0139	81.5127	0.0125
04/24/08	15-Jul-27	10.250	13.2780	0.0014	79.0847	-0.0013	04/24/08	15-Jul-22	10.250	13.3370	0.0075	80.5088	-0.0065
04/23/08	15-Jul-27	10.250	13.2800	0.0064	79.1862	-0.0060	04/23/08	15-Jul-22	10.250	13.2380	0.0554	81.0341	-0.0457
04/22/08	15-Jul-27	10.250	13.1760	0.0238	79.6826	-0.0219	04/22/08	15-Jul-22	10.250	12.5430	-0.0033	84.9157	0.0028
04/21/08	15-Jul-27	10.250	12.8700	0.0081	81.4500	-0.0077	04/21/08	15-Jul-22	10.250	12.5840	0.0040	84.6786	-0.0034
04/18/08	15-Jul-27	10.250	12.7680	-0.0024	82.0792	0.0023	04/18/08	15-Jul-22	10.250	12.5340	0.0079	84.9717	-0.0066
04/17/08	15-Jul-27	10.250	12.7970	0.0049	81.8881	-0.0046	04/17/08	15-Jul-22	10.250	12.4360	0.0119	85.5381	-0.0099
04/16/08	15-Jul-27	10.250	12.7350	0.0002	82.2624	-0.0002	04/16/08	15-Jul-22	10.250	12.2000	-0.0026	86.3975	0.0022
04/15/08	15-Jul-27	10.250	12.7320	0.0007	82.2792	-0.0006	04/15/08	15-Jul-22	10.250	12.3220	-0.0011	86.2105	0.0009
04/14/08	15-Jul-27	10.250	12.7230	-0.0067	82.3300	0.0063	04/14/08	15-Jul-22	10.250	12.3350	-0.0002	86.1313	0.0002
04/11/08	15-Jul-27	10.250	12.8090	-0.0216	81.8134	0.0209	04/11/08	15-Jul-22	10.250	12.3370	-0.0022	86.1143	0.0018
04/10/08	15-Jul-27	10.250	13.0920	-0.0057	80.1380	0.0054	04/10/08	15-Jul-22	10.250	12.3640	-0.0424	85.9583	0.0380
04/09/08	15-Jul-27	10.250	13.1670	-0.0078	79.7046	0.0074	04/09/08	15-Jul-22	10.250	12.9110	-0.0062	82.8089	0.0072
04/08/08	15-Jul-27	10.250	13.2700	-0.0029	79.1173	0.0027	04/08/08	15-Jul-22	10.250	13.0180	0.0075	82.2146	-0.0065
04/07/08	15-Jul-27	10.250	13.3080	0.0104	78.9019	-0.0098	04/07/08	15-Jul-22	10.250	12.9210	-0.0026	82.7500	0.0023
04/04/08	15-Jul-27	10.250	13.1710	0.0462	79.6795	-0.0417	04/04/08	15-Jul-22	10.250	12.9550	0.0084	82.5626	-0.0073
04/03/08	15-Jul-27	10.250	12.5890	-0.0025	83.1467	0.0023	04/03/08	15-Jul-22	10.250	12.8470	0.0379	83.1671	-0.0314
04/02/08	15-Jul-27	10.250	12.6200	0.0343	82.9567	-0.0308	04/02/08	15-Jul-22	10.250	12.3780	0.0319	85.8661	-0.0261
04/01/08	15-Jul-27	10.250	12.2020	0.0018	85.5941	-0.0017	04/01/08	15-Jul-22	10.250	11.9960	-0.0017	86.1706	0.0014
03/31/08	15-Jul-27	10.250	12.1800	0.0134	85.7402	-0.0121	03/31/08	15-Jul-22	10.250	12.0180	0.0137	88.0431	-0.0112
03/28/08	15-Jul-27	10.250	12.0190	0.0069	86.7941	-0.0053	03/28/08	15-Jul-22	10.250	11.8540	0.0096	89.0448	-0.0079
03/27/08	15-Jul-27	10.250	11.9490	0.0072	87.2577	-0.0066	03/27/08	15-Jul-22	10.250	11.7410	0.0096	89.7541	-0.0078
03/26/08	15-Jul-27	10.250	11.8640	0.0060	87.8333	-0.0072	03/26/08	15-Jul-22	10.250	11.6290	0.0075	90.4639	-0.0060
03/25/08	15-Jul-27	10.250	11.7700	-0.0106	88.4677	0.0097	03/25/08	15-Jul-22	10.250	11.5430	-0.0011	91.0130	0.0009
03/24/08	15-Jul-27	10.250	11.8960	0.0122	87.6158	-0.0110	03/24/08	15-Jul-22	10.250	11.5500	0.0035	90.9287	-0.0028
03/19/08	15-Jul-27	10.250	11.7530	-0.0361	88.5870	0.0343	03/19/08	15-Jul-22	10.250	11.5160	-0.0095	91.1867	0.0078
03/18/08	15-Jul-27	10.250	12.1930	0.0347	85.6500	-0.0308	03/18/08	15-Jul-22	10.250	11.8260	0.0021	90.4813	-0.0016
03/17/08	15-Jul-27	10.250	11.7840	0.0214	86.3739	-0.0190	03/17/08	15-Jul-22	10.250	11.0020	0.0244	90.6299	-0.0195
03/14/08	15-Jul-27	10.250	11.5370	0.0106	80.0867	-0.0095	03/14/08	15-Jul-22	10.250	11.3260	0.0039	92.4297	-0.0031
03/13/08	15-Jul-27	10.250	11.4160	0.0046	80.9519	-0.0040	03/13/08	15-Jul-22	10.250	11.2820	0.0105	92.7177	-0.0084
03/12/08	15-Jul-27	10.250	11.3640	0.0029	91.3208	-0.0028	03/12/08	15-Jul-22	10.250	11.1650	0.0083	93.5007	-0.0066
03/11/08	15-Jul-27	10.250	11.3310	0.0235	91.5611	-0.0205	03/11/08	15-Jul-22	10.250	11.0730	0.0142	94.1230	-0.0111
03/10/08	15-Jul-27	10.250	11.0710	0.0083	93.4752	-0.0073	03/10/08	15-Jul-22	10.250	10.9180	-0.0018	95.1809	0.0014
03/07/08	15-Jul-27	10.250	10.9800	-0.0006	94.1632	0.0006	03/07/08	15-Jul-22	10.250	10.9380	0.0057	95.0462	-0.0045
03/06/08	15-Jul-27	10.250	10.9870	-0.0006	94.1095	0.0005	03/06/08	15-Jul-22	10.250	10.8760	0.0018	95.4759	-0.0015
03/05/08	15-Jul-27	10.250	10.9940	-0.0003	94.0607	0.0003	03/05/08	15-Jul-22	10.250	10.8560	-0.0004	95.6162	0.0003
03/04/08	15-Jul-27	10.250	10.9970	0.0014	94.0346	-0.0012	03/04/08	15-Jul-22	10.250	10.8600	0.0005	95.5867	-0.0004
03/03/08	15-Jul-27	10.250	10.9820	0.0058	94.1489	-0.0049	03/03/08	15-Jul-22	10.250	10.8550	0.0019	95.6207	-0.0015
02/29/08	15-Jul-27	10.250	10.9210	0.0003	94.8099	-0.0003	02/29/08	15-Jul-22	10.250	10.8340	0.0005	95.7689	-0.0003
02/28/08	15-Jul-27	10.250	10.9180	0.0035	94.6955	-0.0031	02/28/08	15-Jul-22	10.250	10.8290	0.0154	95.8013	-0.0119
02/27/08	15-Jul-27	10.250	10.8800	0.0034	94.9284	-0.0030	02/27/08	15-Jul-22	10.250	10.6650	0.0017	96.9544	-0.0013
02/26/08	15-Jul-27	10.250	10.8430	-0.0032	95.2146	0.0028	02/26/08	15-Jul-22	10.250	10.6470	-0.0035	97.0828	0.0026
02/25/08	15-Jul-27	10.250	10.8780	0.0060	94.9460	-0.0052	02/25/08	15-Jul-22	10.250	10.6840	0.0037	96.8263	-0.0028
02/22/08	15-Jul-27	10.250	10.8130	0.0047	95.4469	-0.0042	02/22/08	15-Jul-22	10.250	10.6450	0.0009	97.0997	-0.0008
02/21/08	15-Jul-27	10.250	10.7620	-0.0007	95.8458	0.0007	02/21/08	15-Jul-22	10.250	10.6350	0.0049	97.1741	-0.0038
02/20/08	15-Jul-27	10.250	10.7700	0.0047	95.7818	-0.0041	02/20/08	15-Jul-22	10.250	10.5830	0.0009	97.5438	-0.0008
02/19/08	15-Jul-27	10.250	10.7200	0.0033	96.1721	-0.0029	02/19/08	15-Jul-22	10.250	10.5730	0.0032	97.6173	

02/12/08	15-Jul-27	10.250	10.6980	0.0001	96.3467	-0.0001	02/12/08	15-Jul-22	10.250	10.5550	0.0015	97.7491	-0.0012
02/11/08	15-Jul-27	10.250	10.6970	0.0010	96.3588	-0.0008	02/11/08	15-Jul-22	10.250	10.5390	0.0004	97.8639	-0.0003
02/08/08	15-Jul-27	10.250	10.6860	0.0014	96.4389	-0.0013	02/08/08	15-Jul-22	10.250	10.5350	-0.0008	97.8920	0.0006
02/06/08	15-Jul-27	10.250	10.6710	0.0002	96.5850	-0.0001	02/06/08	15-Jul-22	10.250	10.5430	0.0031	97.8377	-0.0024
02/05/08	15-Jul-27	10.250	10.6680	-0.0002	96.5794	0.0002	02/05/08	15-Jul-22	10.250	10.5100	0.0011	98.0752	-0.0009
02/04/08	15-Jul-27	10.250	10.6710	0.0039	96.5830	-0.0033	02/04/08	15-Jul-22	10.250	10.4980	0.0010	98.1606	-0.0008
02/01/08	15-Jul-27	10.250	10.6300	0.0024	96.8852	-0.0021	02/01/08	15-Jul-22	10.250	10.4880	0.0020	98.2355	-0.0016
01/31/08	15-Jul-27	10.250	10.6050	-0.0008	97.0910	0.0007	01/31/08	15-Jul-22	10.250	10.4670	0.0010	98.3910	-0.0007
01/30/08	15-Jul-27	10.250	10.6140	0.0010	97.0214	-0.0008	01/30/08	15-Jul-22	10.250	10.4570	-0.0001	98.4600	0.0001
01/29/08	15-Jul-27	10.250	10.6030	-0.0017	97.1025	0.0015	01/29/08	15-Jul-22	10.250	10.4580	-0.0012	98.4542	0.0009
01/28/08	15-Jul-27	10.250	10.6210	0.0011	96.9802	-0.0011	01/28/08	15-Jul-22	10.250	10.4710	-0.0006	98.3639	0.0005
01/25/08	15-Jul-27	10.250	10.6090	0.0053	97.0628	-0.0045	01/25/08	15-Jul-22	10.250	10.4770	0.0041	98.3181	-0.0032
01/24/08	15-Jul-27	10.250	10.5530	0.0029	97.5042	-0.0025	01/24/08	15-Jul-22	10.250	10.4340	-0.0002	98.6334	0.0002
01/23/08	15-Jul-27	10.250	10.5230	0.0021	97.7514	-0.0018	01/23/08	15-Jul-22	10.250	10.4360	0.0032	98.6179	-0.0025
01/22/08	15-Jul-27	10.250	10.5010	0.0042	97.9280	-0.0037	01/22/08	15-Jul-22	10.250	10.4030	0.0045	98.8656	-0.0035
01/21/08	15-Jul-27	10.250	10.4570	-0.0006	98.2900	0.0005	01/21/08	15-Jul-22	10.250	10.3560	0.0022	99.2109	-0.0017
01/18/08	15-Jul-27	10.250	10.4630	-0.0005	98.2421	0.0005	01/18/08	15-Jul-22	10.250	10.3330	-0.0020	99.3760	0.0015
01/17/08	15-Jul-27	10.250	10.4680	-0.0008	98.1957	0.0006	01/17/08	15-Jul-22	10.250	10.3540	-0.0002	99.2254	0.0002
01/16/08	15-Jul-27	10.250	10.4780	-0.0031	98.1329	0.0027	01/16/08	15-Jul-22	10.250	10.3560	0.0005	99.2102	-0.0004
01/15/08	15-Jul-27	10.250	10.5090	0.0022	97.8713	-0.0019	01/15/08	15-Jul-22	10.250	10.3510	0.0015	99.2521	-0.0012
01/14/08	15-Jul-27	10.250	10.4860	-0.0001	98.0556	0.0001	01/14/08	15-Jul-22	10.250	10.3350	-0.0014	99.3703	0.0011
01/11/08	15-Jul-27	10.250	10.4870	-0.0019	98.0500	0.0016	01/11/08	15-Jul-22	10.250	10.3500	-0.0013	99.2610	0.0010
01/09/08	15-Jul-27	10.250	10.5070	-0.0009	97.8893	0.0008	01/09/08	15-Jul-22	10.250	10.3630	0.0005	99.1621	-0.0003
01/08/08	15-Jul-27	10.250	10.5160	-0.0042	97.8131	0.0037	01/08/08	15-Jul-22	10.250	10.3580	-0.0010	99.1951	0.0008
01/07/08	15-Jul-27	10.250	10.5800	0.0027	97.4550	-0.0023	01/07/08	15-Jul-22	10.250	10.3680	-0.0010	98.1189	0.0008
01/04/08	15-Jul-27	10.250	10.5320	-0.0030	97.6821	0.0027	01/04/08	15-Jul-22	10.250	10.3780	-0.0026	99.0440	0.0020
01/03/08	15-Jul-27	10.250	10.5840	0.0162	97.4236	-0.0137	01/03/08	15-Jul-22	10.250	10.4050	0.0036	98.8450	-0.0028
01/02/08	15-Jul-27	10.250	10.3960	0.0000	98.7800	0.0000	01/02/08	15-Jul-22	10.250	10.3680	0.0000	99.1188	0.0000
Yield Change = 0.282288					87.2006	-0.2459	Yield Change = 0.262585					89.5542	-0.2051
Yield Change = 0.282288							Yield Change = 0.262585						
Probabilitas Adverse Yield Move = 0.997177							Probabilitas Adverse Yield Move = 0.997374						
Standar Deviasi = 0.009711							Standar Deviasi = 0.010072						
Adverse Daily Yield Move = 0.026877							Adverse Daily Yield Move = 0.028112						
Market Value Position = 1,000,000							Market Value Position = 1,000,000						
Modified Duration,28/12/2007 = 7.94620							Modified Duration,28/12/2007 = 7.16610						
Modified Duration plus Convexity = 1.1000					9.0462		Modified Duration plus Convexity = 0.8100					7.9761	
Daily Price Volatility = -0.2135719					-0.2431368		Daily Price Volatility = -0.2014569					-0.2242280	
Daily Earning at Risk (DEAR) = (2,135.72)					(2,431.37)		Daily Earning at Risk (DEAR) = (2,014.57)					(2,242.28)	
VAR untuk N hari (2 hari) = (3,020.36)					(3,438.47)		VAR untuk N hari (2 hari) = (2,849.03)					(3,171.06)	
VAR untuk N hari (7 hari) = (5,650.58)					(6,432.80)		VAR untuk N hari (7 hari) = (5,330.05)					(5,932.52)	
VAR untuk 1 bulan (30 hari) = (11,697.81)					(13,317.15)		VAR untuk 1 bulan (30 hari) = (11,034.25)					(12,281.48)	
VAR untuk 2 bulan (60 hari) = (16,543.21)					(18,833.30)		VAR untuk 2 bulan (60 hari) = (15,604.79)					(17,368.63)	
VAR untuk 3 bulan (90 hari) = (20,261.21)					(23,065.98)		VAR untuk 3 bulan (90 hari) = (19,111.88)					(21,272.14)	
VAR untuk 4 bulan (120 hari) = (23,395.63)					(26,634.30)		VAR untuk 4 bulan (120 hari) = (22,068.50)					(24,562.95)	
VAR untuk 5 bulan (150 hari) = (26,157.10)					(29,778.08)		VAR untuk 5 bulan (150 hari) = (24,673.33)					(27,482.22)	
VAR untuk 6 bulan (180 hari) = (28,653.87)					(32,620.23)		VAR untuk 6 bulan (180 hari) = (27,028.28)					(30,083.35)	
VAR untuk 12 bulan (360 hari) = (40,522.41)					(46,131.97)		VAR untuk 12 bulan (360 hari) = (38,223.76)					(42,544.28)	

Periode 2007 FR0042 & FR0043

Govt Bond FR0042						Govt Bond FR0043							
Date	Maturity	Coupon	YTM		Price	Date	Maturity	Coupon	YTM		Price		
12/28/07	15-Jul-27	10.250	10.4710	0.0042	98.1656	-0.0036	12/28/07	15-Jul-22	10.250	10.4480	0.0023	98.5318	-0.0018
12/27/07	15-Jul-27	10.250	10.4270	-0.0039	98.5250	0.0034	12/27/07	15-Jul-22	10.250	10.4240	-0.0003	98.7067	0.0003
12/26/07	15-Jul-27	10.250	10.4680	0.0015	98.1900	-0.0013	12/26/07	15-Jul-22	10.250	10.4270	0.0022	98.6744	-0.0018
12/24/07	15-Jul-27	10.250	10.4520	0.0067	96.3183	-0.0058	12/24/07	15-Jul-22	10.250	10.4040	-0.0059	98.8486	0.0046
12/21/07	15-Jul-27	10.250	10.3820	-0.0043	98.8900	0.0037	12/21/07	15-Jul-22	10.250	10.4660	0.0029	98.3938	-0.0022
12/19/07	15-Jul-27	10.250	10.4270	-0.0060	98.5208	0.0052	12/19/07	15-Jul-22	10.250	10.4360	0.0000	98.6120	0.0000
12/18/07	15-Jul-27	10.250	10.4900	0.0213	98.0071	-0.0181	12/18/07	15-Jul-22	10.250	10.4360	0.0029	98.6082	-0.0022
12/17/07	15-Jul-27	10.250	10.2710	0.0021	99.8107	-0.0018	12/17/07	15-Jul-22	10.250	10.4060	0.0163	98.8297	-0.0124
12/14/07	15-Jul-27	10.250	10.2490	0.0012	99.9938	-0.0010	12/14/07	15-Jul-22	10.250	10.2390	0.0078	100.0675	-0.0059
12/13/07	15-Jul-27	10.250	10.2370	-0.0041	100.0917	0.0036	12/13/07	15-Jul-22	10.250	10.1600	0.0006	100.6578	-0.0005
12/12/07	15-Jul-27	10.250	10.2790	0.0028	99.7369	-0.0025	12/12/07	15-Jul-22	10.250	10.1540	-0.0054	100.7088	0.0042
12/11/07	15-Jul-27	10.250	10.2500	-0.0373	99.9821	0.0335	12/11/07	15-Jul-22	10.250	10.2090	0.0021	100.2857	-0.0016
12/10/07	15-Jul-27	10.250	10.6470	0.0097	96.7370	-0.0084	12/10/07	15-Jul-22	10.250	10.1880	-0.0031	100.4467	0.0024
12/07/07	15-Jul-27	10.250	10.5450	-0.0056	97.5588	0.0049	12/07/07	15-Jul-22	10.250	10.2200	-0.0051	100.2043	0.0039
12/06/07	15-Jul-27	10.250	10.6040	-0.0053	97.0844	0.0047	12/06/07	15-Jul-22	10.250	10.2720	-0.0117	99.8193	0.0092
12/05/07	15-Jul-27	10.250	10.8600	-0.0007	96.6306	0.0006	12/05/07	15-Jul-22	10.250	10.3940	-0.0052	98.9095	0.0041
12/04/07	15-Jul-27	10.250	10.6680	-0.0082	96.5708	0.0073	12/04/07	15-Jul-22	10.250	10.4480	0.0024	98.5094	-0.0018
12/03/07	15-Jul-27	10.250	10.7560	-0.0208	95.8719	0.0187	12/03/07	15-Jul-22	10.250	10.4230	-0.0078	98.6917	0.0059
11/30/07	15-Jul-27	10.250	10.9850	-0.0104	94.1068	0.0094	11/30/07	15-Jul-22	10.250	10.5030	-0.0236	98.1100	0.0190
11/29/07	15-Jul-27	10.250	11.1010	-0.0011	93.2281	0.0010	11/29/07	15-Jul-22	10.250	10.7570	-0.0110	96.2844	0.0089
11/28/07	15-Jul-27	10.250	11.1130	-0.0022	93.1367	0.0019	11/28/07	15-Jul-22	10.250	10.8770	-0.0082	95.4344	0.0066
11/27/07	15-Jul-27	10.250	11.1370	0.0056	92.9578	-0.0051	11/27/07	15-Jul-22	10.250	10.9670	-0.0045	94.8072	0.0037
11/26/07	15-Jul-27	10.250	11.0730	-0.0014	93.4345	0.0013	11/26/07	15-Jul-22	10.250	11.0170	0.0023	94.4607	-0.0018
11/23/07	15-Jul-27	10.250	11.0890	-0.0054	93.3129	0.0048	11/23/07	15-Jul-22	10.250	10.9920	-0.0161	94.6341	0.0132

04/17/07	15-Jul-27	10.250	10.4200	-0.0006	98.5424	0.0005	04/17/07	15-Jul-22	10.250	10.3590	0.0005	99.1411	-0.0004
04/16/07	15-Jul-27	10.250	10.4260	0.0012	98.4957	-0.0011	04/16/07	15-Jul-22	10.250	10.3540	-0.0005	99.1782	0.0004
04/13/07	15-Jul-27	10.250	10.4130	-0.0001	98.6015	0.0001	04/13/07	15-Jul-22	10.250	10.3590	0.0028	99.1424	-0.0022
04/12/07	15-Jul-27	10.250	10.4140	-0.0001	98.5928	0.0001	04/12/07	15-Jul-22	10.250	10.3300	-0.0005	99.3583	0.0003
04/11/07	15-Jul-27	10.250	10.4150	-0.0022	98.5824	0.0019	04/11/07	15-Jul-22	10.250	10.3350	-0.0006	99.3257	0.0005
04/10/07	15-Jul-27	10.250	10.4380	0.0006	98.3934	-0.0006	04/10/07	15-Jul-22	10.250	10.3410	-0.0024	99.2795	0.0019
04/09/07	15-Jul-27	10.250	10.4320	-0.0018	98.4487	0.0014	04/09/07	15-Jul-22	10.250	10.3660	-0.0009	99.0879	0.0007
04/05/07	15-Jul-27	10.250	10.4480	-0.0007	98.3064	0.0006	04/05/07	15-Jul-22	10.250	10.3750	-0.0033	99.0214	0.0026
04/04/07	15-Jul-27	10.250	10.4580	-0.0002	98.2477	0.0002	04/04/07	15-Jul-22	10.250	10.4090	-0.0023	98.7668	0.0019
04/03/07	15-Jul-27	10.250	10.4580	0.0009	98.2287	-0.0008	04/03/07	15-Jul-22	10.250	10.4330	0.0013	98.5825	-0.0011
04/02/07	15-Jul-27	10.250	10.4490	0.0005	98.3025	-0.0005	04/02/07	15-Jul-22	10.250	10.4190	0.0003	98.6884	-0.0002
03/30/07	15-Jul-27	10.250	10.4440	-0.0001	98.3502	0.0001	03/30/07	15-Jul-22	10.250	10.4180	0.0005	98.7089	-0.0004
03/29/07	15-Jul-27	10.250	10.4450	-0.0003	98.3391	0.0002	03/29/07	15-Jul-22	10.250	10.4110	0.0004	98.7506	-0.0003
03/28/07	15-Jul-27	10.250	10.4480	0.0002	98.3175	-0.0001	03/28/07	15-Jul-22	10.250	10.4070	-0.0006	98.7771	0.0004
03/27/07	15-Jul-27	10.250	10.4460	-0.0005	98.3317	0.0005	03/27/07	15-Jul-22	10.250	10.4130	-0.0006	98.7327	0.0004
03/26/07	15-Jul-27	10.250	10.4510	-0.0004	98.2858	0.0003	03/26/07	15-Jul-22	10.250	10.4190	-0.0007	98.6884	0.0005
03/23/07	15-Jul-27	10.250	10.4550	0.0001	98.2531	-0.0001	03/23/07	15-Jul-22	10.250	10.4260	-0.0004	98.6372	0.0003
03/22/07	15-Jul-27	10.250	10.4540	-0.0045	98.2617	0.0039	03/22/07	15-Jul-22	10.250	10.4300	0.0013	98.6077	-0.0011
03/21/07	15-Jul-27	10.250	10.5010	0.0025	97.8793	-0.0021	03/21/07	15-Jul-22	10.250	10.4160	-0.0073	98.7158	0.0059
03/20/07	15-Jul-27	10.250	10.4750	0.0004	98.0899	-0.0004	03/20/07	15-Jul-22	10.250	10.4930	0.0021	98.1380	-0.0017
03/19/07	15-Jul-27	10.250	10.4710	-0.0015	98.1268	0.0014	03/19/07	15-Jul-22	10.250	10.4710	0.0014	98.3038	-0.0011
03/18/07	15-Jul-27	10.250	10.4870	0.0019	97.9914	-0.0017	03/18/07	15-Jul-22	10.250	10.4560	-0.0025	98.4157	0.0020
03/15/07	15-Jul-27	10.250	10.4670	-0.0015	98.1817	0.0014	03/15/07	15-Jul-22	10.250	10.4820	0.0035	98.2189	-0.0029
03/14/07	15-Jul-27	10.250	10.4830	-0.0075	98.0243	0.0066	03/14/07	15-Jul-22	10.250	10.4450	0.0021	98.4999	-0.0017
03/13/07	15-Jul-27	10.250	10.5620	-0.0043	97.3823	0.0039	03/13/07	15-Jul-22	10.250	10.4230	-0.0074	98.6644	0.0060
03/12/07	15-Jul-27	10.250	10.6080	-0.0003	97.0078	0.0003	03/12/07	15-Jul-22	10.250	10.5010	-0.0082	98.0779	0.0066
03/09/07	15-Jul-27	10.250	10.6110	-0.0015	96.9833	0.0013	03/09/07	15-Jul-22	10.250	10.5880	-0.0004	97.4385	0.0003
03/08/07	15-Jul-27	10.250	10.6270	0.0003	98.8568	-0.0003	03/08/07	15-Jul-22	10.250	10.5920	-0.0012	97.4073	0.0010
03/07/07	15-Jul-27	10.250	10.6240	0.0032	96.8847	-0.0028	03/07/07	15-Jul-22	10.250	10.6050	-0.0033	97.3108	0.0027
03/06/07	15-Jul-27	10.250	10.5900	-0.0036	97.1586	0.0032	03/06/07	15-Jul-22	10.250	10.6400	0.0075	97.0524	-0.0060
03/05/07	15-Jul-27	10.250	10.8280	-0.0001	96.8467	0.0001	03/05/07	15-Jul-22	10.250	10.5610	-0.0020	97.6346	0.0016
03/02/07	15-Jul-27	10.250	10.6290	0.0018	96.8401	-0.0018	03/02/07	15-Jul-22	10.250	10.5820	-0.0031	97.4810	0.0025
03/01/07	15-Jul-27	10.250	10.6100	0.0001	98.9936	-0.0001	03/01/07	15-Jul-22	10.250	10.6150	0.0065	97.2405	-0.0052
02/28/07	15-Jul-27	10.250	10.6090	-0.0029	97.0074	0.0026	02/28/07	15-Jul-22	10.250	10.5460	-0.0009	97.7485	0.0008
02/27/07	15-Jul-27	10.250	10.6400	-0.0009	96.7522	0.0008	02/27/07	15-Jul-22	10.250	10.5560	-0.0052	97.6696	0.0042
02/26/07	15-Jul-27	10.250	10.6500	0.0020	98.6734	-0.0017	02/26/07	15-Jul-22	10.250	10.6110	-0.0036	97.2657	0.0028
02/23/07	15-Jul-27	10.250	10.6290	0.0006	96.8424	-0.0005	02/23/07	15-Jul-22	10.250	10.6490	-0.0005	96.9922	0.0004
02/22/07	15-Jul-27	10.250	10.6230	0.0000	96.8921	0.0000	02/22/07	15-Jul-22	10.250	10.6540	0.0006	96.9500	-0.0005
02/21/07	15-Jul-27	10.250	10.6230	0.0020	96.8915	-0.0017	02/21/07	15-Jul-22	10.250	10.6480	0.0000	97.0000	0.0000
02/20/07	15-Jul-27	10.250	10.6020	0.0026	97.0607	-0.0023						102.0128	-0.1990
02/19/07	15-Jul-27	10.250	10.5750	0.0004	97.2822	-0.0003							
02/16/07	15-Jul-27	10.250	10.5710	0.0054	97.3141	-0.0048							
02/15/07	15-Jul-27	10.250	10.5140	-0.0007	97.7812	0.0006							
02/14/07	15-Jul-27	10.250	10.5210	0.0009	97.7245	-0.0007							
02/13/07	15-Jul-27	10.250	10.5120	0.0002	97.7951	-0.0002							
02/12/07	15-Jul-27	10.250	10.5100	0.0024	97.8139	-0.0021							
02/09/07	15-Jul-27	10.250	10.4850	0.0070	98.0177	-0.0062							
02/08/07	15-Jul-27	10.250	10.4120	0.0025	98.6283	-0.0022							
02/07/07	15-Jul-27	10.250	10.3880	0.0017	98.8415	-0.0015							
02/06/07	15-Jul-27	10.250	10.3880	-0.0021	98.9512	0.0019							
02/05/07	15-Jul-27	10.250	10.3900	-0.0003	98.8053	0.0002							
02/02/07	15-Jul-27	10.250	10.3930	-0.0050	98.7856	0.0044							
02/01/07	15-Jul-27	10.250	10.4450	-0.0023	98.3568	0.0020							
01/31/07	15-Jul-27	10.250	10.4690	-0.0005	98.1564	0.0004							
01/30/07	15-Jul-27	10.250	10.4740	0.0055	98.1191	-0.0047							
01/29/07	15-Jul-27	10.250	10.4170	0.0012	98.5844	-0.0011							
01/26/07	15-Jul-27	10.250	10.4050	0.0000	98.6920	0.0000							

Yield Change =	-0.0136	102.0128	-0.1990
Probabilitas Adverse Yield Move =	0.99986		
Standar Deviasi =	0.007035		
Adverse Daily Yield Move =	0.0256		
Market Value Position =	1,000,000		
Modified Duration, 28/12/2007 =	7.16610		
Modified Duration plus Convexity =	0.8100	7.9761	
Daily Price Volatility =	-0.183531	-0.204276	
Daily Earning at Risk (DEAR) =	(1,835.31)	(2,042.76)	
VAR untuk N hari (2 hari) =	(2,595.52)	(2,888.90)	
VAR untuk N hari (7 hari) =	(4,855.78)	(5,404.64)	
VAR untuk 1 bulan (30 hari) =	(10,052.42)	(11,188.67)	
VAR untuk 2 bulan (60 hari) =	(14,216.27)	(15,823.17)	
VAR untuk 3 bulan (90 hari) =	(17,411.31)	(19,379.35)	
VAR untuk 4 bulan (120 hari) =	(20,104.85)	(22,377.34)	
VAR untuk 5 bulan (150 hari) =	(22,477.90)	(25,018.63)	
VAR untuk 6 bulan (180 hari) =	(24,623.31)	(27,406.53)	
VAR untuk 12 bulan (360 hari) =	(34,822.62)	(38,758.69)	

Yield Change =	0.01469	100.9829	-0.2503
Probabilitas Adverse Yield Move =	0.9999		
Standar Deviasi =	0.00848		
Adverse Daily Yield Move =	0.0307		
Market Value Position =	1,000,000		
Modified Duration, 28/12/2007 =	7.94620		
Modified Duration plus Convexity =	0.1100	8.0562	
Daily Price Volatility =	-0.243913	-0.247290	
Daily Earning at Risk (DEAR) =	(2,439.13)	(2,472.90)	
VAR untuk N hari (2 hari) =	(3,448.46)	(3,497.21)	
VAR untuk N hari (7 hari) =	(6,453.34)	(6,542.88)	
VAR untuk 1 bulan (30 hari) =	(13,359.69)	(13,544.63)	
VAR untuk 2 bulan (60 hari) =	(18,893.45)	(19,154.99)	
VAR untuk 3 bulan (90 hari) =	(23,139.68)	(23,459.98)	
VAR untuk 4 bulan (120 hari) =	(26,719.37)	(27,089.25)	
VAR untuk 5 bulan (150 hari) =	(29,973.17)	(30,286.70)	
VAR untuk 6 bulan (180 hari) =	(32,724.41)	(33,177.42)	
VAR untuk 12 bulan (360 hari) =	(46,279.31)	(46,919.96)	

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0042

Periode Juni 2008 FR0044 & FR0045

Govt Bond FR0044						Govt Bond FR0045							
Date	Maturity	Coupon	YTM	Yield Change	Price	Date	Maturity	Coupon	YTM	Yield Change	Price		
07/07/08	15-Sep-24	10.000	13.5850	-0.0036	76.7160	0.0033	07/07/08	15-May-37	9.750	13.7760	-0.0070	71.3674	0.0070
07/04/08	15-Sep-24	10.000	13.6340	0.0020	76.4611	-0.0018	07/04/08	15-May-37	9.750	13.8730	0.0028	70.8682	-0.0028
07/03/08	15-Sep-24	10.000	13.6070	0.0037	76.6013	-0.0034	07/03/08	15-May-37	9.750	13.6340	0.0077	71.0664	-0.0077
07/02/08	15-Sep-24	10.000	13.5570	-0.0123	76.8590	0.0117	07/02/08	15-May-37	9.750	13.7280	-0.0112	71.6200	0.0114
07/01/08	15-Sep-24	10.000	13.7260	0.0031	75.9724	-0.0029	07/01/08	15-May-37	9.750	13.8830	0.0003	70.8155	-0.0003
06/30/08	15-Sep-24	10.000	13.6840	-0.0003	76.1928	0.0003	06/30/08	15-May-37	9.750	13.8790	-0.0015	70.8355	0.0015
06/27/08	15-Sep-24	10.000	13.6880	0.0003	76.1710	-0.0002	06/27/08	15-May-37	9.750	13.9000	0.0001	70.7310	-0.0001
06/26/08	15-Sep-24	10.000	13.6840	-0.0041	76.1880	0.0039	06/26/08	15-May-37	9.750	13.8990	0.0029	70.7363	-0.0029
06/25/08	15-Sep-24	10.000	13.7400	0.0070	75.8937	-0.0065	06/25/08	15-May-37	9.750	13.8590	-0.0001	70.9431	0.0001
06/24/08	15-Sep-24	10.000	13.6450	0.0145	76.3878	-0.0133	06/24/08	15-May-37	9.750	13.8600	0.0036	70.9353	-0.0036
06/23/08	15-Sep-24	10.000	13.4500	-0.0007	77.4137	0.0007	06/23/08	15-May-37	9.750	13.8100	0.0021	71.1916	-0.0021
06/20/08	15-Sep-24	10.000	13.4590	-0.0205	77.3625	0.0195	06/20/08	15-May-37	9.750	13.7810	-0.0054	71.3422	0.0054
06/19/08	15-Sep-24	10.000	13.7410	-0.0014	75.8840	0.0014	06/19/08	15-May-37	9.750	13.8560	0.0022	70.9565	-0.0022
06/18/08	15-Sep-24	10.000	13.7600	0.0023	75.7803	-0.0022	06/18/08	15-May-37	9.750	13.8250	0.0009	71.1175	-0.0009
06/17/08	15-Sep-24	10.000	13.7280	0.0015	75.9489	-0.0013	06/17/08	15-May-37	9.750	13.8130	-0.0039	71.1801	0.0039
06/16/08	15-Sep-24	10.000	13.7080	-0.0047	76.0477	0.0044	06/16/08	15-May-37	9.750	13.8870	-0.0006	70.9040	0.0007
06/13/08	15-Sep-24	10.000	13.7730	0.0029	75.7125	-0.0027	06/13/08	15-May-37	9.750	13.8760	0.0035	70.8570	-0.0035
06/12/08	15-Sep-24	10.000	13.7330	0.0039	75.9184	-0.0035	06/12/08	15-May-37	9.750	13.8280	0.0098	71.1033	-0.0097
06/11/08	15-Sep-24	10.000	13.6800	0.0052	76.1888	-0.0048	06/11/08	15-May-37	9.750	13.6940	0.0029	71.8030	-0.0029
06/10/08	15-Sep-24	10.000	13.6090	0.0271	76.5586	-0.0245	06/10/08	15-May-37	9.750	13.6540	0.0137	72.0128	-0.0136
06/09/08	15-Sep-24	10.000	13.2500	-0.0036	78.4789	0.0034	06/09/08	15-May-37	9.750	13.4690	0.0172	73.0053	-0.0170
06/08/08	15-Sep-24	10.000	13.2980	0.0164	78.2185	-0.0148	06/08/08	15-May-37	9.750	13.2410	0.0029	74.2647	-0.0028
06/05/08	15-Sep-24	10.000	13.0830	-0.0041	79.3921	0.0038	06/05/08	15-May-37	9.750	13.2030	-0.0013	74.4753	0.0013
06/04/08	15-Sep-24	10.000	13.1370	0.0027	79.0954	-0.0025	06/04/08	15-May-37	9.750	13.2200	0.0077	74.3799	-0.0077
06/03/08	15-Sep-24	10.000	13.1010	0.0114	79.2927	-0.0103	06/03/08	15-May-37	9.750	13.1190	0.0042	74.9558	-0.0041
06/02/08	15-Sep-24	10.000	12.9530	0.0004	80.1203	-0.0003	06/02/08	15-May-37	9.750	13.0640	0.0073	75.2657	-0.0073
05/30/08	15-Sep-24	10.000	12.9480	-0.0022	80.1481	0.0020	05/30/08	15-May-37	9.750	12.9690	-0.0175	75.8199	0.0178
05/29/08	15-Sep-24	10.000	12.9760	-0.0011	79.9880	0.0010	05/29/08	15-May-37	9.750	13.2000	-0.0002	74.4961	0.0001
05/28/08	15-Sep-24	10.000	12.9900	-0.0038	79.9073	0.0036	05/28/08	15-May-37	9.750	13.2020	0.0000	74.4855	0.0000
05/27/08	15-Sep-24	10.000	13.0400	0.0042	79.6221	-0.0038	05/27/08	15-May-37	9.750	13.2020	0.0052	74.4888	-0.0051
05/26/08	15-Sep-24	10.000	12.9860	0.0084	79.9270	-0.0076	05/26/08	15-May-37	9.750	13.1340	0.0037	74.8718	-0.0037
05/23/08	15-Sep-24	10.000	12.8780	-0.0020	80.5393	0.0019	05/23/08	15-May-37	9.750	13.0850	-0.0017	75.1498	0.0017
05/22/08	15-Sep-24	10.000	12.9040	0.0035	80.3888	-0.0031	05/22/08	15-May-37	9.750	13.1070	0.0011	75.0260	-0.0012
05/21/08	15-Sep-24	10.000	12.8590	-0.0112	80.6416	0.0103	05/21/08	15-May-37	9.750	13.0920	-0.0002	75.1134	0.0002
05/18/08	15-Sep-24	10.000	13.0040	0.0051	79.8183	-0.0047	05/18/08	15-May-37	9.750	13.0950	0.0066	75.0992	-0.0066
05/18/08	15-Sep-24	10.000	12.9380	-0.0051	80.1927	0.0047	05/18/08	15-May-37	9.750	13.0090	-0.0098	75.5844	0.0099
05/15/08	15-Sep-24	10.000	13.0040	-0.0002	79.8181	0.0002	05/15/08	15-May-37	9.750	13.1380	0.0029	74.8553	-0.0029
05/14/08	15-Sep-24	10.000	13.0070	-0.0040	79.8002	0.0037	05/14/08	15-May-37	9.750	13.1000	-0.0028	75.0726	0.0028
05/13/08	15-Sep-24	10.000	13.0590	-0.0002	79.5079	0.0002	05/13/08	15-May-37	9.750	13.1370	-0.0012	74.8603	0.0012
05/12/08	15-Sep-24	10.000	13.0810	-0.0013	79.4945	0.0012	05/12/08	15-May-37	9.750	13.1530	-0.0004	74.7691	0.0004
05/09/08	15-Sep-24	10.000	13.0780	-0.0011	79.3978	0.0010	05/09/08	15-May-37	9.750	13.1580	0.0007	74.7402	0.0007
05/08/08	15-Sep-24	10.000	13.0920	-0.0085	79.3195	0.0079	05/08/08	15-May-37	9.750	13.1670	-0.0298	74.6877	0.0307
05/07/08	15-Sep-24	10.000	13.2040	-0.0083	78.7010	0.0077	05/07/08	15-May-37	9.750	13.5720	0.0013	72.4600	-0.0012
05/06/08	15-Sep-24	10.000	13.3150	0.0051	76.0964	-0.0047	05/06/08	15-May-37	9.750	13.5550	0.0217	72.5500	-0.0212
05/05/08	15-Sep-24	10.000	13.2470	-0.0033	78.4630	0.0031	05/05/08	15-May-37	9.750	13.2670	-0.0014	74.1191	0.0014
05/02/08	15-Sep-24	10.000	13.2910	0.0055	78.2222	-0.0051	05/02/08	15-May-37	9.750	13.2860	-0.0109	74.0123	0.0110
04/30/08	15-Sep-24	10.000	13.2180	-0.0054	78.6205	0.0050	04/30/08	15-May-37	9.750	13.4330	-0.0054	73.2048	0.0065
04/29/08	15-Sep-24	10.000	13.2900	-0.0012	78.2270	0.0012	04/29/08	15-May-37	9.750	13.5190	0.0013	72.7325	-0.0013
04/28/08	15-Sep-24	10.000	13.3060	0.0031	78.1353	-0.0029	04/28/08	15-May-37	9.750	13.5020	0.0029	72.8248	-0.0029
04/25/08	15-Sep-24	10.000	13.2650	-0.0079	78.3812	0.0074	04/25/08	15-May-37	9.750	13.4630	0.0019	73.0343	-0.0019
04/24/08	15-Sep-24	10.000	13.3710	0.0032	77.7880	-0.0029	04/24/08	15-May-37	9.750	13.4380	-0.0008	73.1713	0.0009
04/23/08	15-Sep-24	10.000	13.3280	0.0201	78.0161	-0.0181	04/23/08	15-May-37	9.750	13.4490	0.0237	73.1087	-0.0230
04/22/08	15-Sep-24	10.000	13.0660	0.0248	70.4555	-0.0221	04/22/08	15-May-37	9.750	13.1380	0.0130	74.8333	-0.0128
04/21/08	15-Sep-24	10.000	12.7500	0.0024	81.2500	-0.0021	04/21/08	15-May-37	9.750	12.9700	0.0060	75.8028	-0.0059
04/18/08	15-Sep-24	10.000	12.7200	0.0037	81.4249	-0.0033	04/19/08	15-May-37	9.750	12.8930	0.0025	76.2500	-0.0024
04/17/08	15-Sep-24	10.000	12.6730	0.0033	81.8925	-0.0030	04/17/08	15-May-37	9.750	12.8810	0.0041	76.4364	-0.0040
04/16/08	15-Sep-24	10.000	12.6310	0.0013	81.9407	-0.0012	04/18/08	15-May-37	9.750	12.8090	0.0002	76.7470	-0.0001
04/15/08	15-Sep-24	10.000	12.6140	0.0053	82.0380	-0.0047	04/15/08	15-May-37	9.750	12.8070	-0.0016	76.7536	0.0016
04/14/08	15-Sep-24	10.000	12.5480	0.0062	82.4250	-0.0056	04/14/08	15-May-37	9.750	12.8280	-0.0170	76.6300	0.0172
04/11/08	15-Sep-24	10.000	12.4710	-0.0318	82.8875	0.0298	04/11/08	15-May-37	9.750	13.0500	-0.0099	75.3318	0.0099
04/10/08	15-Sep-24	10.000	12.8810	-0.0108	80.4912	0.0100	04/10/08	15-May-37	9.750	13.1800	0.0008	74.5907	-0.0007
04/09/08	15-Sep-24	10.000	13.0220	-0.0127	79.6944	0.0118	04/09/08	15-May-37	9.750	13.1700	-0.0110	74.6453	0.0112
04/08/08	15-Sep-24	10.000	13.1900	-0.0023	78.7829	0.0021	04/08/08	15-May-37	9.750	13.3170	-0.0020	73.8209	0.0021
04/07/08	15-Sep-24	10.000	13.2200	0.0119	78.5971	-0.0108	04/07/08	15-May-37	9.750	13.3440	0.0041	73.8667	-0.0041
04/04/08	15-Sep-24	10.000	13.0650	0.0107	79.4555	-0.0097	04/04/08	15-May-37	9.750	13.2900	0.0538	73.9670	-0.0509

VAR untuk 3 bulan (90 hari) = (20,088.90) (22,645.52)
 VAR untuk 4 bulan (120 hari) = (23,208.21) (26,148.79)
 VAR untuk 5 bulan (150 hari) = (25,947.57) (29,235.23)
 VAR untuk 6 bulan (180 hari) = (28,424.14) (32,025.60)
 VAR untuk 12 bulan (360 hari) = (40,197.80) (45,291.03)

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0044

VAR untuk 3 bulan (90 hari) = (30,025.92) (35,210.30)
 VAR untuk 4 bulan (120 hari) = (34,670.94) (40,657.35)
 VAR untuk 5 bulan (150 hari) = (38,763.29) (45,458.30)
 VAR untuk 6 bulan (180 hari) = (42,463.06) (49,794.88)
 VAR untuk 12 bulan (360 hari) = (60,051.84) (70,420.60)

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0045

Periode 2007 FR0044 & FR0045

Govt Bond FR0044						Govt Bond FR0045							
Date	Maturity	Coupon	YTM		Price	Date	Maturity	Coupon	YTM		Price		
12/28/07	15-Sep-24	10.000	10.4320	-0.0007	96.5842	0.0005	12/28/07	15-May-37	9.750	10.6450	0.0032	91.9714	-0.0030
12/27/07	15-Sep-24	10.000	10.4390	0.0006	96.5350	-0.0004	12/27/07	15-May-37	9.750	10.6110	0.0042	92.2500	-0.0040
12/26/07	15-Sep-24	10.000	10.4330	-0.0059	96.5760	0.0049	12/26/07	15-May-37	9.750	10.5670	0.0011	92.6250	-0.0010
12/24/07	15-Sep-24	10.000	10.4950	0.0237	96.1088	-0.0190	12/24/07	15-May-37	9.750	10.5550	-0.0004	92.7188	0.0003
12/21/07	15-Sep-24	10.000	10.2520	-0.0178	97.9750	0.0149	12/21/07	15-May-37	9.750	10.5590	0.0000	92.6875	0.0000
12/19/07	15-Sep-24	10.000	10.4380	0.0142	96.5338	-0.0115	12/19/07	15-May-37	9.750	10.5590	-0.0010	92.6875	0.0009
12/18/07	15-Sep-24	10.000	10.2920	0.0029	97.6590	-0.0024	12/18/07	15-May-37	9.750	10.5700	0.0000	92.6000	0.0000
12/17/07	15-Sep-24	10.000	10.2620	0.0013	97.6907	-0.0011	12/17/07	15-May-37	9.750	10.5700	0.0210	92.6000	-0.0197
12/14/07	15-Sep-24	10.000	10.2490	0.0014	97.9943	-0.0011	12/14/07	15-May-37	9.750	10.3530	0.0028	94.4600	-0.0026
12/13/07	15-Sep-24	10.000	10.2350	-0.0037	98.1058	0.0030	12/13/07	15-May-37	9.750	10.3240	-0.0034	94.7100	0.0032
12/12/07	15-Sep-24	10.000	10.2730	0.0071	97.8113	-0.0057	12/12/07	15-May-37	9.750	10.3590	-0.0001	94.4080	0.0001
12/11/07	15-Sep-24	10.000	10.2010	-0.0241	98.3710	0.0202	12/11/07	15-May-37	9.750	10.3600	-0.0423	94.4000	0.0425
12/10/07	15-Sep-24	10.000	10.4530	0.0012	96.4230	-0.0010	12/10/07	15-May-37	9.750	10.8180	0.0053	90.5548	-0.0051
12/07/07	15-Sep-24	10.000	10.4400	-0.0053	96.5160	0.0044	12/07/07	15-May-37	9.750	10.7610	-0.0226	91.0213	0.0224
12/06/07	15-Sep-24	10.000	10.4960	-0.0178	96.0960	0.0151	12/06/07	15-May-37	9.750	11.0100	0.0173	89.0254	-0.0165
12/05/07	15-Sep-24	10.000	10.6860	-0.0060	94.6679	0.0051	12/05/07	15-May-37	9.750	10.8230	0.0029	90.5188	-0.0027
12/04/07	15-Sep-24	10.000	10.7510	-0.0010	94.1858	0.0009	12/04/07	15-May-37	9.750	10.7920	-0.0359	90.7667	0.0360
12/03/07	15-Sep-24	10.000	10.7620	-0.0109	94.1042	0.0093	12/03/07	15-May-37	9.750	11.1940	-0.0099	87.6125	0.0098
11/30/07	15-Sep-24	10.000	10.8810	-0.0151	93.2360	0.0130	11/30/07	15-May-37	9.750	11.3060	0.0096	86.7619	-0.0094
11/29/07	15-Sep-24	10.000	11.0480	-0.0288	92.0387	0.0254	11/29/07	15-May-37	9.750	11.1980	0.0035	87.5833	-0.0034
11/28/07	15-Sep-24	10.000	11.3760	0.0348	89.7558	-0.0287	11/28/07	15-May-37	9.750	11.1590	0.0001	87.8792	-0.0001
11/27/07	15-Sep-24	10.000	10.9960	0.0034	92.4090	-0.0028	11/27/07	15-May-37	9.750	11.1580	0.0072	87.8850	-0.0070
11/26/07	15-Sep-24	10.000	10.9590	-0.0035	92.6758	0.0029	11/26/07	15-May-37	9.750	11.0780	0.0034	88.5071	-0.0032
11/23/07	15-Sep-24	10.000	10.9970	-0.0026	92.4038	0.0023	11/23/07	15-May-37	9.750	11.0410	-0.0083	88.7950	0.0081
11/22/07	15-Sep-24	10.000	11.0260	0.0103	92.1942	-0.0088	11/22/07	15-May-37	9.750	11.1330	-0.0031	88.0800	0.0030
11/21/07	15-Sep-24	10.000	10.9140	0.0190	92.9975	-0.0157	11/21/07	15-May-37	9.750	11.1680	0.0319	87.8145	-0.0299
11/20/07	15-Sep-24	10.000	10.7110	0.0009	94.4816	-0.0007	11/20/07	15-May-37	9.750	10.8230	0.0069	90.5207	-0.0067
11/19/07	15-Sep-24	10.000	10.7010	0.0114	94.5508	-0.0095	11/19/07	15-May-37	9.750	10.7490	0.0013	91.1286	-0.0013
11/16/07	15-Sep-24	10.000	10.5800	0.0190	95.4535	-0.0155	11/16/07	15-May-37	9.750	10.7350	0.0534	91.2442	-0.0485
11/15/07	15-Sep-24	10.000	10.3830	-0.0018	96.9580	0.0015	11/15/07	15-May-37	9.750	10.1910	-0.0358	95.9000	0.0354
11/14/07	15-Sep-24	10.000	10.4020	0.0077	96.8097	-0.0062	11/14/07	15-May-37	9.750	10.5690	-0.0002	92.6225	0.0002
11/13/07	15-Sep-24	10.000	10.3230	-0.0021	97.4164	0.0017	11/13/07	15-May-37	9.750	10.5710	0.0013	92.6021	-0.0013
11/12/07	15-Sep-24	10.000	10.3450	-0.0008	97.2484	0.0006	11/12/07	15-May-37	9.750	10.5570	-0.0023	92.7223	0.0022
11/09/07	15-Sep-24	10.000	10.3530	0.0019	97.1857	-0.0016	11/09/07	15-May-37	9.750	10.5810	0.0265	92.5218	-0.0247
11/08/07	15-Sep-24	10.000	10.3330	0.0251	97.3438	-0.0200	11/08/07	15-May-37	9.750	10.3080	0.0052	94.8647	-0.0049
11/07/07	15-Sep-24	10.000	10.0800	-0.0012	98.3327	0.0010	11/07/07	15-May-37	9.750	10.2550	0.0010	95.3276	-0.0010
11/06/07	15-Sep-24	10.000	10.0920	0.0075	99.2339	-0.0061	11/06/07	15-May-37	9.750	10.2450	0.0073	95.4183	-0.0069
11/05/07	15-Sep-24	10.000	10.0170	0.0018	99.8388	-0.0015	11/05/07	15-May-37	9.750	10.1710	0.0012	96.0809	-0.0010
11/02/07	15-Sep-24	10.000	9.9990	-0.0007	99.9853	0.0006	11/02/07	15-May-37	9.750	10.1590	0.0001	96.1804	-0.0001
11/01/07	15-Sep-24	10.000	10.0060	-0.0011	99.9237	0.0008	11/01/07	15-May-37	9.750	10.1580	0.0003	96.1882	-0.0003
10/31/07	15-Sep-24	10.000	10.0170	0.0007	99.8392	-0.0006	10/31/07	15-May-37	9.750	10.1550	-0.0009	96.2184	0.0009
10/30/07	15-Sep-24	10.000	10.0100	0.0017	99.8964	-0.0014	10/30/07	15-May-37	9.750	10.1640	-0.0012	96.1365	0.0011
10/29/07	15-Sep-24	10.000	9.9930	-0.0025	100.0365	0.0021	10/29/07	15-May-37	9.750	10.1760	-0.0005	96.0304	0.0005
10/26/07	15-Sep-24	10.000	10.0180	-0.0017	99.8292	0.0014	10/26/07	15-May-37	9.750	10.1810	0.0072	95.9815	-0.0068
10/25/07	15-Sep-24	10.000	10.0360	0.0168	99.6933	-0.0134	10/25/07	15-May-37	9.750	10.1080	-0.0037	96.6398	0.0036
10/24/07	15-Sep-24	10.000	9.8690	0.0030	101.0454	-0.0025	10/24/07	15-May-37	9.750	10.1460	0.0169	96.2914	-0.0159
10/23/07	15-Sep-24	10.000	9.8390	0.0014	101.2967	-0.0011	10/23/07	15-May-37	9.750	9.9770	0.0024	97.8447	-0.0022
10/22/07	15-Sep-24	10.000	9.8250	0.0003	101.4065	-0.0003	10/22/07	15-May-37	9.750	9.9530	0.0021	98.0651	-0.0020
10/19/07	15-Sep-24	10.000	9.8220	0.0011	101.4335	-0.0009	10/19/07	15-May-37	9.750	9.9320	0.0034	98.2605	-0.0032
10/18/07	15-Sep-24	10.000	9.8110	0.0004	101.5234	-0.0004	10/18/07	15-May-37	9.750	9.8980	-0.0004	98.5733	0.0004
10/17/07	15-Sep-24	10.000	9.8070	0.0017	101.5608	-0.0013	10/17/07	15-May-37	9.750	9.9020	0.0006	98.5383	-0.0005
10/12/07	15-Sep-24	10.000	9.7900	-0.0030	101.6979	0.0023	10/12/07	15-May-37	9.750	9.8960	-0.0014	98.5898	0.0013
10/11/07	15-Sep-24	10.000	9.8190	-0.0002	101.4645	0.0002	10/11/07	15-May-37	9.750	9.9100	0.0002	98.4613	-0.0002
10/10/07	15-Sep-24	10.000	9.8210	0.0009	101.4412	-0.0008	10/10/07	15-May-37	9.750	9.9080	0.0005	98.4825	-0.0005
10/09/07	15-Sep-24	10.000	9.8120	-0.0005	101.5214	0.0004	10/09/07	15-May-37	9.750	9.9030	-0.0011	98.5287	0.0011
10/08/07	15-Sep-24	10.000	9.8170	0.0004	101.4822	-0.0003	10/08/07	15-May-37	9.750	9.9140	-0.0021	98.4164	0.0020
10/05/07	15-Sep-24	10.000	9.8130	0.0013	101.5147	-0.0011	10/05/07	15-May-37	9.750	9.9350	0.0033	98.2194	-0.0032
10/04/07	15-Sep-24	10.000	9.8000	0.0007	101.6240	-0.0006	10/04/07	15-May-37	9.750	9.9020	-0.0038	98.5306	0.0037
10/03/07	15-Sep-24	10.000	9.7930	-0.0007	101.6886	0.0006	10/03/07	15-May-37	9.750	9.9400	0.0010	98.1721	-0.0010
10/02/07	15-Sep-24	10.000	9.8000	0.0013	101.6270	-0.0011	10/02/07	15-May-37	9.750	9.9300	0.0004	98.2714	-0.0004
10/01/07	15-Sep-24	10.000	9.7870	-0.0001	101.7347	0.0001	10/01/07	15-May-37	9.750	9.9260	-0.0015	98.3093	0.0015
09/28/07	15-Sep-24	10.000	9.7680	0.0024	101.7268	-0.0019	09/28/07	15-May-37	9.750	9.9410	-0.0006	98.1619	0.0006
09/27/07	15-Sep-24	10.000	9.7650	0.0008	101.9232	-0.0007	09/27/07	15-May-37	9.750	9.9470	0.0029	98.1038	-0.0028
09/26/07	15-Sep-24	10.000	9.7570	0.0016	101.9914	-0.0013	09/26/07	15-May-37	9.750	9.9180	0.0012		

09/21/07	15-Sep-24	10.000	9.8300	-0.0031	101.3818	0.0025	09/21/07	15-May-37	9.750	9.9020	-0.0197	98.5326	0.0191
09/20/07	15-Sep-24	10.000	9.8670	-0.0160	101.1273	0.0131	09/20/07	15-May-37	9.750	10.1070	-0.0041	96.6844	0.0040
09/19/07	15-Sep-24	10.000	10.0210	-0.0016	99.8231	0.0012	09/19/07	15-May-37	9.750	10.1430	-0.0027	96.3036	0.0025
09/18/07	15-Sep-24	10.000	10.0370	0.0014	99.6998	-0.0011	09/18/07	15-May-37	9.750	10.1700	-0.0051	96.0655	0.0049
09/17/07	15-Sep-24	10.000	10.0230	-0.0070	99.8136	0.0058	09/17/07	15-May-37	9.750	10.2220	-0.0007	95.5964	0.0007
09/14/07	15-Sep-24	10.000	10.0940	-0.0016	99.2395	0.0013	09/14/07	15-May-37	9.750	10.2290	-0.0012	95.5311	0.0011
09/13/07	15-Sep-24	10.000	10.1100	-0.0025	99.1103	0.0020	09/13/07	15-May-37	9.750	10.2410	-0.0003	95.4303	0.0004
09/12/07	15-Sep-24	10.000	10.1350	-0.0008	98.9127	0.0006	09/12/07	15-May-37	9.750	10.2440	-0.0005	95.3962	0.0005
09/11/07	15-Sep-24	10.000	10.1430	0.0001	98.8544	0.0000	09/11/07	15-May-37	9.750	10.2490	0.0002	95.3519	-0.0002
09/10/07	15-Sep-24	10.000	10.1420	-0.0001	98.8554	0.0001	09/10/07	15-May-37	9.750	10.2470	-0.0014	95.3692	0.0013
09/07/07	15-Sep-24	10.000	10.1430	0.0015	98.8477	-0.0012	09/07/07	15-May-37	9.750	10.2610	0.0022	95.2433	-0.0022
09/06/07	15-Sep-24	10.000	10.1280	0.0028	98.9672	-0.0022	09/06/07	15-May-37	9.750	10.2380	-0.0015	95.4518	0.0014
09/05/07	15-Sep-24	10.000	10.1000	-0.0047	99.1900	0.0039	09/05/07	15-May-37	9.750	10.2530	-0.0006	95.3204	0.0006
09/04/07	15-Sep-24	10.000	10.1480	0.0007	98.8062	-0.0005	09/04/07	15-May-37	9.750	10.2590	-0.0041	95.2621	0.0039
09/03/07	15-Sep-24	10.000	10.1410	-0.0029	98.8592	0.0024	09/03/07	15-May-37	9.750	10.3010	-0.0067	94.8888	0.0065
08/31/07	15-Sep-24	10.000	10.1710	-0.0011	98.6250	0.0010	08/31/07	15-May-37	9.750	10.3710	0.0039	94.2783	-0.0037
08/30/07	15-Sep-24	10.000	10.1820	-0.0011	98.5306	0.0009	08/30/07	15-May-37	9.750	10.3310	0.0076	94.6262	-0.0072
08/29/07	15-Sep-24	10.000	10.1930	0.0030	98.4461	-0.0024	08/29/07	15-May-37	9.750	10.2530	-0.0036	95.3171	0.0035
08/28/07	15-Sep-24	10.000	10.1630	0.0013	98.6788	-0.0011	08/28/07	15-May-37	9.750	10.2900	-0.0139	94.9893	0.0135
08/27/07	15-Sep-24	10.000	10.1500	-0.0349	98.7875	0.0298	08/27/07	15-May-37	9.750	10.4350	-0.0208	93.7250	0.0205
08/24/07	15-Sep-24	10.000	10.5170	-0.0042	95.9289	0.0035	08/24/07	15-May-37	9.750	10.6570	-0.0036	91.8446	0.0034
08/23/07	15-Sep-24	10.000	10.5610	-0.0048	95.5963	0.0041	08/23/07	15-May-37	9.750	10.6950	0.0085	91.5350	-0.0081
08/22/07	15-Sep-24	10.000	10.6120	-0.0008	95.2082	0.0007	08/22/07	15-May-37	9.750	10.6050	0.0379	92.2792	-0.0350
08/21/07	15-Sep-24	10.000	10.6200	0.0017	95.1442	-0.0014	08/21/07	15-May-37	9.750	10.2180	-0.0289	95.6250	0.0285
08/20/07	15-Sep-24	10.000	10.6020	0.0404	95.2789	-0.0323	08/20/07	15-May-37	9.750	10.5220	0.0349	92.9777	-0.0323
08/16/07	15-Sep-24	10.000	10.1900	0.0042	98.4800	-0.0035	08/16/07	15-May-37	9.750	10.1670	0.0116	96.0858	-0.0109
08/15/07	15-Sep-24	10.000	10.1470	0.0123	98.8016	-0.0099	08/15/07	15-May-37	9.750	10.0500	-0.0004	97.1455	0.0004
08/14/07	15-Sep-24	10.000	10.0240	-0.0021	99.7908	0.0017	08/14/07	15-May-37	9.750	10.0540	0.0027	97.1084	-0.0025
08/13/07	15-Sep-24	10.000	10.0450	0.0010	99.6177	-0.0008	08/13/07	15-May-37	9.750	10.0270	0.0016	97.3536	-0.0015
08/10/07	15-Sep-24	10.000	10.0350	0.0025	99.7015	-0.0020	08/10/07	15-May-37	9.750	10.0110	-0.0002	97.5038	0.0001
08/09/07	15-Sep-24	10.000	10.0100	-0.0017	99.8976	0.0014	08/09/07	15-May-37	9.750	10.0130	-0.0005	97.4896	0.0005
08/08/07	15-Sep-24	10.000	10.0270	0.0007	99.7616	-0.0006	08/08/07	15-May-37	9.750	10.0180	0.0005	97.4405	-0.0004
08/07/07	15-Sep-24	10.000	10.0200	-0.0020	99.8198	0.0017	08/07/07	15-May-37	9.750	10.0130	0.0003	97.4827	-0.0004
08/06/07	15-Sep-24	10.000	10.0400	0.0065	99.6532	-0.0053	08/06/07	15-May-37	9.750	10.0100	0.0035	97.5175	-0.0033
08/03/07	15-Sep-24	10.000	9.9750	-0.0011	100.1816	0.0009	08/03/07	15-May-37	9.750	9.9750	0.0002	97.8433	-0.0001
08/02/07	15-Sep-24	10.000	9.9860	0.0093	100.0890	-0.0075	08/02/07	15-May-37	9.750	9.9730	0.0055	97.8549	-0.0052
08/01/07	15-Sep-24	10.000	9.8940	0.0008	100.8435	-0.0007	08/01/07	15-May-37	9.750	9.9180	-0.0019	98.3699	0.0018
07/31/07	15-Sep-24	10.000	9.8860	-0.0024	100.9113	0.0020	07/31/07	15-May-37	9.750	9.9370	0.0045	98.1902	-0.0044
07/30/07	15-Sep-24	10.000	9.9100	0.0095	100.7093	-0.0076	07/30/07	15-May-37	9.750	9.8920	0.0063	98.6192	-0.0059
07/27/07	15-Sep-24	10.000	9.8170	0.0071	101.4830	-0.0056	07/27/07	15-May-37	9.750	9.8300	0.0009	99.2006	-0.0010
07/26/07	15-Sep-24	10.000	9.7480	-0.0005	102.0582	0.0004	07/26/07	15-May-37	9.750	9.8210	-0.0012	99.2953	0.0012
07/25/07	15-Sep-24	10.000	9.7530	-0.0014	102.0152	0.0012	07/25/07	15-May-37	9.750	9.8330	-0.0019	99.1748	0.0019
07/24/07	15-Sep-24	10.000	9.7670	-0.0031	101.8975	0.0025	07/24/07	15-May-37	9.750	9.8520	0.0008	98.9915	-0.0008
07/23/07	15-Sep-24	10.000	9.7970	0.0014	101.6443	-0.0011	07/23/07	15-May-37	9.750	9.8440	-0.0036	99.0709	0.0034
07/20/07	15-Sep-24	10.000	9.7830	-0.0008	101.7613	0.0007	07/20/07	15-May-37	9.750	9.8800	0.0027	98.7345	-0.0026
07/19/07	15-Sep-24	10.000	9.7910	0.0006	101.6934	-0.0005	07/19/07	15-May-37	9.750	9.8530	0.0068	98.9897	-0.0064
07/18/07	15-Sep-24	10.000	9.7850	0.0058	101.7474	-0.0048	07/18/07	15-May-37	9.750	9.7860	0.0015	99.6316	-0.0014
07/17/07	15-Sep-24	10.000	9.7290	0.0001	102.2126	-0.0001	07/17/07	15-May-37	9.750	9.7710	0.0025	99.7719	-0.0023
07/16/07	15-Sep-24	10.000	9.7280	0.0007	102.2226	-0.0006	07/16/07	15-May-37	9.750	9.7470	0.0000	99.9992	0.0000
07/13/07	15-Sep-24	10.000	9.7210	0.0009	102.2826	-0.0007	07/13/07	15-May-37	9.750	9.7470	0.0003	100.0000	-0.0003
07/12/07	15-Sep-24	10.000	9.7120	0.0000	102.3580	0.0000	07/12/07	15-May-37	9.750	9.7440	0.0024	100.0343	-0.0022
07/11/07	15-Sep-24	10.000	9.7120	0.0043	102.3592	-0.0034	07/11/07	15-May-37	9.750	9.7210	-0.0013	100.2529	0.0013
07/10/07	15-Sep-24	10.000	9.6700	-0.0002	102.7102	0.0002	07/10/07	15-May-37	9.750	9.7340	-0.0011	100.1277	0.0011
07/09/07	15-Sep-24	10.000	9.6720	0.0030	102.6923	-0.0024	07/09/07	15-May-37	9.750	9.7450	0.0015	100.0218	-0.0015
07/06/07	15-Sep-24	10.000	9.6430	-0.0004	102.9427	0.0003	07/06/07	15-May-37	9.750	9.7300	0.0014	100.1731	-0.0014
07/05/07	15-Sep-24	10.000	9.6470	0.0034	102.9083	-0.0027	07/05/07	15-May-37	9.750	9.7160	-0.0002	100.3100	0.0003
07/04/07	15-Sep-24	10.000	9.6140	-0.0010	103.1893	0.0008	07/04/07	15-May-37	9.750	9.7180	-0.0001	100.2837	0.0000
07/03/07	15-Sep-24	10.000	9.6240	-0.0005	103.1065	0.0004	07/03/07	15-May-37	9.750	9.7190	0.0015	100.2805	-0.0014
07/02/07	15-Sep-24	10.000	9.6290	0.0006	103.0635	-0.0005	07/02/07	15-May-37	9.750	9.7040	-0.0016	100.4196	0.0015
06/29/07	15-Sep-24	10.000	9.6230	0.0005	103.1138	-0.0004	06/29/07	15-May-37	9.750	9.7200	0.0031	100.2647	-0.0030
06/28/07	15-Sep-24	10.000	9.6180	-0.0027	103.1544	0.0022	06/28/07	15-May-37	9.750	9.6900	0.0036	100.5625	-0.0034
06/27/07	15-Sep-24	10.000	9.6440	0.0080	102.9287	-0.0064	06/27/07	15-May-37	9.750	9.6550	0.0017	100.9063	-0.0015
06/26/07	15-Sep-24	10.000	9.5670	-0.0007	103.5901	0.0006	06/26/07	15-May-37	9.750	9.6390	0.0008	101.0571	-0.0008
06/25/07	15-Sep-24	10.000	9.5740	0.0004	103.5308	-0.0004	06/25/07	15-May-37	9.750	9.6310	0.0000	101.1417	0.0000
06/22/07	15-Sep-24	10.000	9.5700	0.0015	103.5694	-0.0012	06/22/07	15-May-37	9.750	9.6310	0.0032	101.1407	-0.0031
06/21/07	15-Sep-24	10.000	9.5560	0.0022	103.6889	-0.0017	06/21/07	15-May-37	9.750	9.6000	-0.0009	101.4534	0.0009
06/20/07	15-Sep-24	10.000	9.5350	0.0013	103.8853	-0.0010	06/20/07	15-May-37	9.750	9.6090	-0.0115	101.3619	0.0110
06/19/07	15-Sep-24	10.000	9.5230	-0.0063	103.9678	0.0050	06/19/07	15-May-37	9.750	9.7210	-0.0071	100.2610	0.0068
06/18/07	15-Sep-24	10.000	9.5830	-0.0100	103.4521	0.0080	06/18/07	15-May-37	9.750	9.7910	0.0014	99.5848	-0.0014
06/15/07	15-Sep-24	10.000	9.6800	-0.0005	102.6310	0.0004	06/15/07	15-May-37	9.750	9.7770	-0.0056	99.7217	0.0053
06/14/07	15-Sep-24	10.000	9.6850	-0.0016	102.5871	0.0014	06/14/07	15-May-37	9.750	9.8320	0.0020	99.1967	-0.0020
06/13/07	15-Sep-24	10.000	9.7010	0.0036	102.4480	-0.0030	06/13/07	15-May-37	9.750	9.8120	-0.0021	99.3909	0.0021
06/12/07	15-Sep-24	10.000	9.6680	-0.0023	102.7514	0.0018	06/12/07	15-May-37	9.750	9.8330	-0.0050	99.1838	0.0046
06/11/07	15-Sep-24	10.000	9.6880	-0.0026	102.5638	0.0021	06/11/07	15-May-37	9.750	9.8820	0.0292	98.7259	-0.0267
06/08/07	15-Sep-24	10.000	9.7130	0.0203	102.3484	-0.0159							

05/25/07	15-Sep-24	10.000	9.6130	-0.0044	103.2020	0.0035	05/25/07	15-May-37	9.750	9.6110	0.0000	101.3500	0.0000		
05/24/07	15-Sep-24	10.000	9.6550	0.0103	102.8456	-0.0081	Yield Change =						0.11108	97.1260	-0.5679
05/23/07	15-Sep-24	10.000	9.5570	-0.0150	103.6901	0.0122	Probabilitas Adverse Yield Move =						0.9989		
05/22/07	15-Sep-24	10.000	9.7030	-0.0074	102.4380	0.0060	Standar Deviasi =						0.01089		
05/21/07	15-Sep-24	10.000	9.7750	-0.0074	101.8315	0.0060	Adverse Daily Yield Move =						0.0333		
05/18/07	15-Sep-24	10.000	9.8480	-0.0097	101.2217	0.0079	Market Value Position =						1,000,000		
05/17/07	15-Sep-24	10.000	9.9440	-0.0002	100.4270	0.0002	Modified Duration,28/12/2007 =						8.62950		10.1195
05/16/07	15-Sep-24	10.000	9.9460	-0.0022	100.4104	0.0017	Modified Duration plus Convexity =						1.4900		
05/15/07	15-Sep-24	10.000	9.9680	-0.0006	100.2373	0.0005	Daily Price Volatility =						-0.287476		-0.337113
05/14/07	15-Sep-24	10.000	9.9740	0.0036	100.1850	-0.0030	Daily Earning at Risk (DEAR) =						(2,874.76)		(3,371.13)
05/11/07	15-Sep-24	10.000	9.9380	0.0006	100.4843	-0.0004	VAR untuk N hari (2 hari) =						(4,065.53)		(4,767.49)
05/10/07	15-Sep-24	10.000	9.9320	0.0000	100.5291	-0.0001	VAR untuk N hari (7 hari) =						(7,605.90)		(8,919.16)
05/09/07	15-Sep-24	10.000	9.9320	0.0025	100.5346	-0.0020	VAR untuk 1 bulan (30 hari) =						(15,745.71)		(18,464.42)
05/08/07	15-Sep-24	10.000	9.9070	0.0068	100.7406	-0.0054	VAR untuk 2 bulan (60 hari) =						(22,267.80)		(26,112.64)
05/07/07	15-Sep-24	10.000	9.8400	-0.0159	101.2900	0.0130	VAR untuk 3 bulan (90 hari) =						(27,272.37)		(31,981.32)
05/04/07	15-Sep-24	10.000	9.9990	-0.0139	99.9869	0.0116	VAR untuk 4 bulan (120 hari) =						(31,491.42)		(36,928.85)
05/03/07	15-Sep-24	10.000	10.1400	-0.0008	98.8400	0.0008	VAR untuk 5 bulan (150 hari) =						(35,208.48)		(41,287.70)
05/02/07	15-Sep-24	10.000	10.1480	-0.0039	98.7772	0.0032	VAR untuk 6 bulan (180 hari) =						(38,568.96)		(45,228.41)
05/01/07	15-Sep-24	10.000	10.1880	-0.0001	98.4588	0.0001	VAR untuk 12 bulan (360 hari) =						(54,544.75)		(63,962.64)
04/30/07	15-Sep-24	10.000	10.1890	-0.0002	98.4504	0.0001	Sumber: Blomberg, diolah dengan Bloomberg, Govt Bond FR0045								
04/27/07	15-Sep-24	10.000	10.1910	-0.0016	98.4366	0.0013									
04/26/07	15-Sep-24	10.000	10.2070	-0.0002	98.3112	0.0002									
04/25/07	15-Sep-24	10.000	10.2090	-0.0005	98.2919	0.0004									
04/24/07	15-Sep-24	10.000	10.2140	-0.0056	98.2502	0.0047									
04/23/07	15-Sep-24	10.000	10.2720	-0.0028	97.7953	0.0023									
04/20/07	15-Sep-24	10.000	10.3010	-0.0006	97.5683	0.0005									
04/19/07	15-Sep-24	10.000	10.3070	-0.0023	97.5175	0.0019									
04/18/07	15-Sep-24	10.000	10.3310	0.0000	97.3319	0.0000									
Yield Change =							0.0159	100.3685	-0.3787						
Probabilitas Adverse Yield Move =							0.9998								
Standar Deviasi =							0.00837								
Adverse Daily Yield Move =							0.0301								
Market Value Position =							1,000,000								
Modified Duration,28/12/2007 =							7.57670								
Modified Duration plus Convexity =							0.9600	8.5367							
Daily Price Volatility =							-0.228308	-0.257236							
Daily Earning at Risk (DEAR) =							(2,283.08)	(2,572.36)							
VAR untuk N hari (2 hari) =							(3,228.76)	(3,637.86)							
VAR untuk N hari (7 hari) =							(6,040.46)	(6,805.81)							
VAR untuk 1 bulan (30 hari) =							(12,504.95)	(14,089.37)							
VAR untuk 2 bulan (60 hari) =							(17,684.66)	(19,925.38)							
VAR untuk 3 bulan (90 hari) =							(21,859.20)	(24,403.51)							
VAR untuk 4 bulan (120 hari) =							(25,009.89)	(28,178.75)							
VAR untuk 5 bulan (150 hari) =							(27,961.91)	(31,504.80)							
VAR untuk 6 bulan (180 hari) =							(30,630.73)	(34,511.78)							
VAR untuk 12 bulan (360 hari) =							(43,318.40)	(48,807.03)							

Periode Juni 2008 FR0046 & FR0047

Govt Bond FR0046							Govt Bond FR0047						
Date	Maturity	Coupon	YTM	Yield Change	Price		Date	Maturity	Coupon	YTM	Yield Change	Price	
07/07/08	15-Jul-23	9.500	13.4460	-0.0065	74.8083	0.0061	07/07/08	15-Feb-28	10.000	13.6670	-0.0032	75.1510	0.0031
07/04/08	15-Jul-23	9.500	13.5340	0.0005	74.3575	-0.0004	07/04/08	15-Feb-28	10.000	13.7110	-0.0007	74.9198	0.0007
07/03/08	15-Jul-23	9.500	13.5270	0.0004	74.3888	-0.0004	07/03/08	15-Feb-28	10.000	13.7210	0.0051	74.8654	-0.0048
07/02/08	15-Jul-23	9.500	13.5210	-0.0099	74.4150	0.0093	07/02/08	15-Feb-28	10.000	13.6510	-0.0113	75.2300	0.0111
07/01/08	15-Jul-23	9.500	13.6560	0.0026	73.7326	-0.0024	07/01/08	15-Feb-28	10.000	13.8070	0.0011	74.4066	-0.0010
06/30/08	15-Jul-23	9.500	13.6200	0.0041	73.9107	-0.0037	06/30/08	15-Feb-28	10.000	13.7920	0.0031	74.4845	-0.0029
06/27/08	15-Jul-23	9.500	13.5850	-0.0041	74.1862	0.0039	06/27/08	15-Feb-28	10.000	13.7500	0.0001	74.7025	-0.0001
06/26/08	15-Jul-23	9.500	13.6210	-0.0015	73.8999	0.0015	06/26/08	15-Feb-28	10.000	13.7490	0.0037	74.7086	-0.0035
06/25/08	15-Jul-23	9.500	13.6420	0.0048	73.7903	-0.0044	06/25/08	15-Feb-28	10.000	13.6980	-0.0017	74.9712	0.0016
06/24/08	15-Jul-23	9.500	13.5770	0.0033	74.1146	-0.0029	06/24/08	15-Feb-28	10.000	13.7210	0.0058	74.8518	-0.0056

06/23/08	15-Jul-23	9.500	13.5330	0.0075	74.3333	-0.0068	06/23/08	15-Feb-28	10.000	13.6420	0.0014		
06/20/08	15-Jul-23	9.500	13.4320	-0.0039	74.8429	0.0037	06/20/08	15-Feb-28	10.000	13.6230	-0.0051	75.2699	-0.0013
06/19/08	15-Jul-23	9.500	13.4850	-0.0058	74.5700	0.0054	06/19/08	15-Feb-28	10.000	13.6930	0.0022	75.3715	0.0050
06/18/08	15-Jul-23	9.500	13.5640	-0.0043	74.1671	0.0040	06/18/08	15-Feb-28	10.000	13.6630	0.0063	74.9940	-0.0021
06/17/08	15-Jul-23	9.500	13.6230	-0.0037	73.8681	0.0034	06/17/08	15-Feb-28	10.000	13.5780	-0.0059	75.1534	-0.0059
06/16/08	15-Jul-23	9.500	13.6730	-0.0003	73.6165	0.0003	06/16/08	15-Feb-28	10.000	13.6580	0.0043	75.6032	0.0057
06/13/08	15-Jul-23	9.500	13.6770	-0.0031	73.5958	0.0029	06/13/08	15-Feb-28	10.000	13.6000	-0.0029	75.1741	-0.0041
06/12/08	15-Jul-23	9.500	13.7190	0.0062	73.3850	-0.0056	06/12/08	15-Feb-28	10.000	13.6400	0.0009	75.4835	0.0028
06/11/08	15-Jul-23	9.500	13.6350	-0.0004	73.7964	0.0005	06/11/08	15-Feb-28	10.000	13.6280	-0.0019	75.2719	-0.0008
06/10/08	15-Jul-23	9.500	13.6410	0.0220	73.7631	-0.0197	06/10/08	15-Feb-28	10.000	13.6540	0.0214	75.3321	0.0019
06/09/08	15-Jul-23	9.500	13.3480	0.0063	75.2483	-0.0056	06/09/08	15-Feb-28	10.000	13.6680	0.0073	75.1902	-0.0202
06/08/08	15-Jul-23	9.500	13.2650	0.0101	75.6745	-0.0090	06/08/08	15-Feb-28	10.000	13.2710	0.0067	76.7404	-0.0070
06/05/08	15-Jul-23	9.500	13.1330	0.0038	78.3647	-0.0034	06/05/08	15-Feb-28	10.000	13.1830	0.0055	77.2823	-0.0063
06/04/08	15-Jul-23	9.500	13.0830	0.0060	76.6259	-0.0054	06/04/08	15-Feb-28	10.000	13.1110	0.0028	77.7718	-0.0052
06/03/08	15-Jul-23	9.500	13.0050	0.0091	77.0400	-0.0080	06/03/08	15-Feb-28	10.000	13.0740	0.0048	78.1803	-0.0027
06/02/08	15-Jul-23	9.500	12.8880	0.0093	77.6649	-0.0083	06/02/08	15-Feb-28	10.000	13.0120	0.0038	78.3894	-0.0045
05/30/08	15-Jul-23	9.500	12.7690	0.0054	78.3141	-0.0047	05/30/08	15-Feb-28	10.000	12.9650	-0.0017	78.7459	-0.0034
05/29/08	15-Jul-23	9.500	12.7010	-0.0141	78.6875	0.0129	05/29/08	15-Feb-28	10.000	12.9870	-0.0082	79.0156	0.0016
05/28/08	15-Jul-23	9.500	12.8820	-0.0204	77.6890	0.0188	05/28/08	15-Feb-28	10.000	13.0950	0.0025	78.8879	0.0080
05/27/08	15-Jul-23	9.500	13.1500	0.0070	76.2584	-0.0062	05/27/08	15-Feb-28	10.000	13.0620	-0.0005	78.2634	-0.0024
05/26/08	15-Jul-23	9.500	13.0590	0.0167	76.7339	-0.0148	05/26/08	15-Feb-28	10.000	13.0680	0.0048	78.4543	0.0004
05/23/08	15-Jul-23	9.500	12.8440	0.0028	77.8901	-0.0625	05/23/08	15-Feb-28	10.000	13.0050	-0.0029	78.4210	-0.0046
05/22/08	15-Jul-23	9.500	12.8080	0.0039	78.0892	-0.0034	05/22/08	15-Feb-28	10.000	13.0430	0.0040	78.7818	0.0028
05/21/08	15-Jul-23	9.500	12.7580	-0.0046	78.3548	0.0041	05/21/08	15-Feb-28	10.000	12.9910	-0.0042	78.5618	-0.0038
05/19/08	15-Jul-23	9.500	12.8170	0.0016	78.0313	-0.0014	05/19/08	15-Feb-28	10.000	13.0460	0.0036	78.8594	0.0041
05/16/08	15-Jul-23	9.500	12.7970	-0.0071	78.1383	0.0085	05/16/08	15-Feb-28	10.000	12.9990	-0.0054	78.5403	-0.0034
05/15/08	15-Jul-23	9.500	12.8890	-0.0002	77.6338	0.0002	05/15/08	15-Feb-28	10.000	13.0700	0.0019	78.8116	0.0052
05/14/08	15-Jul-23	9.500	12.8910	-0.0085	77.6175	0.0077	05/14/08	15-Feb-28	10.000	13.0450	-0.0044	78.4017	-0.0018
05/13/08	15-Jul-23	9.500	13.0010	-0.0025	77.0245	0.0022	05/13/08	15-Feb-28	10.000	13.1030	-0.0011	78.5426	0.0043
05/12/08	15-Jul-23	9.500	13.0330	-0.0020	76.8528	0.0019	05/12/08	15-Feb-28	10.000	13.1180	-0.0011	78.2101	0.0012
05/09/08	15-Jul-23	9.500	13.0590	-0.0008	76.7096	0.0006	05/09/08	15-Feb-28	10.000	13.1010	0.0013	78.1202	-0.0013
05/08/08	15-Jul-23	9.500	13.0670	-0.0060	76.6647	0.0058	05/08/08	15-Feb-28	10.000	13.1750	-0.0090	78.2205	0.0054
05/07/08	15-Jul-23	9.500	13.1460	-0.0015	76.2411	0.0014	05/07/08	15-Feb-28	10.000	13.2940	0.0049	77.7977	0.0087
05/06/08	15-Jul-23	9.500	13.1660	0.0070	76.1369	-0.0063	05/06/08	15-Feb-28	10.000	13.2290	0.0059	77.1247	-0.0047
05/05/08	15-Jul-23	9.500	13.0740	0.0004	76.6204	-0.0003	05/05/08	15-Feb-28	10.000	13.1510	-0.0027	77.4903	-0.0057
05/02/08	15-Jul-23	9.500	13.0690	-0.0027	76.8443	0.0024	05/02/08	15-Feb-28	10.000	13.1870	0.0014	77.9321	0.0026
04/30/08	15-Jul-23	9.500	13.1040	-0.0070	78.4596	0.0065	04/30/08	15-Feb-28	10.000	13.1680	-0.0127	77.7282	-0.0013
04/29/08	15-Jul-23	9.500	13.1960	0.0005	75.9678	-0.0004	04/29/08	15-Feb-28	10.000	13.3380	0.0035	77.8307	0.0124
04/28/08	15-Jul-23	9.500	13.1890	0.0024	75.9997	-0.0021	04/28/08	15-Feb-28	10.000	13.2920	-0.0085	76.8798	-0.0033
04/25/08	15-Jul-23	9.500	13.1580	-0.0159	76.1617	0.0148	04/25/08	15-Feb-28	10.000	13.4060	0.0090	77.1311	0.0083
04/24/08	15-Jul-23	9.500	13.3710	0.0007	75.0520	-0.0006	04/24/08	15-Feb-28	10.000	13.2870	-0.0021	76.4998	-0.0085
04/23/08	15-Jul-23	9.500	13.3820	0.0728	75.0947	-0.0814	04/23/08	15-Feb-28	10.000	13.3150	0.0124	77.1593	0.0020
04/22/08	15-Jul-23	9.500	12.4550	-0.0289	80.0100	0.0248	04/22/08	15-Feb-28	10.000	13.1520	0.0115	77.0053	-0.0117
04/21/08	15-Jul-23	9.500	12.7990	0.0178	78.0875	-0.0156	04/21/08	15-Feb-28	10.000	13.0030	0.0164	77.9167	-0.0108
04/18/08	15-Jul-23	9.500	12.5750	-0.0016	79.3250	0.0014	04/18/08	15-Feb-28	10.000	12.7930	0.0002	78.7694	-0.0154
04/17/08	15-Jul-23	9.500	12.5950	0.0021	79.2112	-0.0018	04/17/08	15-Feb-28	10.090	12.7900	0.0024	80.0000	-0.0003
04/16/08	15-Jul-23	9.500	12.5690	0.0014	79.3569	-0.0013	04/16/08	15-Feb-28	10.000	12.7600	0.0014	80.0210	-0.0022
04/15/08	15-Jul-23	9.500	12.5510	0.0112	79.4565	-0.0098	04/15/08	15-Feb-28	10.000	12.7420	-0.0000	80.1949	-0.0014
04/14/08	15-Jul-23	9.500	12.4120	0.0019	80.2458	-0.0017	04/14/08	15-Feb-28	10.000	12.7540	-0.0051	80.3039	0.0009
04/11/08	15-Jul-23	9.500	12.3880	-0.0236	80.3813	0.0215	04/11/08	15-Feb-28	10.006	12.8200	-0.0328	80.2333	0.0049
04/10/08	15-Jul-23	9.500	12.6870	-0.0288	78.6900	0.0267	04/10/08	15-Feb-28	10.000	13.2550	0.0133	79.8400	0.0324
04/09/08	15-Jul-23	9.500	13.0830	-0.0002	76.6422	0.0003	04/09/08	15-Feb-28	10.000	13.0810	-0.0148	77.3333	-0.0126
04/08/08	15-Jul-23	9.500	13.0680	-0.0006	76.6221	0.0005	04/08/08	15-Feb-28	10.000	13.2780	-0.0042	78.3181	0.0145
04/07/08	15-Jul-23	9.500	13.0740	0.0118	76.5827	-0.0106	04/07/08	15-Feb-28	10.000	13.3340	0.0094	77.2015	0.0041
04/04/08	15-Jul-23	9.500	12.9210	0.0078	77.4007	-0.0070	04/04/08	15-Feb-28	10.000	13.2100	0.0497	76.8880	-0.0090
04/03/08	15-Jul-23	9.500	12.8210	0.0329	77.9449	-0.0284	04/03/08	15-Feb-28	10.000	12.5850	0.0025	77.5837	-0.0451
04/02/08	15-Jul-23	9.500	12.4130	0.0331	80.2214	-0.0282	04/02/08	15-Feb-28	10.000	12.5530	0.0267	81.2500	-0.0024
04/01/08	15-Jul-23	9.500	12.0150	0.0027	82.5500	-0.0023	04/01/08	15-Feb-28	10.000	12.2270	-0.0011	81.4453	-0.0244
03/31/08	15-Jul-23	9.500	11.9830	0.0137	82.7429	-0.0117	03/31/08	15-Feb-28	10.000	12.2410	0.0102	83.4795	0.0011
03/28/08	15-Jul-23	9.500	11.8210	0.0063	83.7227	-0.0054	03/28/08	15-Feb-28	10.000	12.1180	0.0068	83.3919	-0.0094
03/27/08	15-Jul-23	9.500	11.7470	0.0001	84.1760	-0.0078	03/27/08	15-Feb-28	10.000	12.0360	0.0115	84.1835	-0.0063
03/26/08	15-Jul-23	9.500	11.8410	0.0022	84.8335	-0.0018	03/26/08	15-Feb-28	10.000	11.8990	0.0117	84.7158	-0.0106
03/25/08	15-Jul-23	9.500	11.6160	0.0048	84.9874	-0.0041	03/25/08	15-Feb-28	10.000	11.7610	0.0013	85.6206	-0.0107
03/24/08	15-Jul-23	9.500	11.5800	-0.0023	85.3383	0.0020	03/24/08	15-Feb-28	10.000	11.7460	-0.0036	86.5441	-0.0012
03/19/08	15-Jul-23	9.500	11.5870	-0.0075	85.1688	0.0064	03/19/08	15-Feb-28	10.000	11.7890	-0.0366	86.6487	0.0034
03/18/08	15-Jul-23	9.500	11.6740	0.0182	84.6240	-0.0153	03/18/08	15-Feb-28	10.000	12.2370	0.0318	86.3582	0.0353
03/17/08	15-Jul-23	9.500	11.4650	0.0077	85.9375	-0.0065	03/17/08	15-Feb-28	10.000	11.8600	0.0296	83.4167	-0.0287
03/14/08	15-Jul-23	9.500	11.3770	0.0246	86.4962	-0.0202	03/14/08	15-Feb-28	10.000	11.5190	0.0083	85.8787	-0.0265
03/13/08	15-Jul-23	9.500	11.1040	-0.0058	88.2810	0.0049	03/13/08	15-Feb-28	10.000	11.4470	0.0069	88.2136	-0.0057
03/12/08	15-Jul-23	9.500	11.1690	0.0057	87.8516	-0.0047	03/12/08	15-Feb-28	10.000	11.3690	0.0062	88.7199	-0.0062
03/11/08	15-Jul-23	9.500	11.1060	0.0122	88.2839	-0.0101	03/11/08	15-Feb-28	10.000	11.2990	0.0250	89.2710	-0.0056
03/10/08	15-Jul-23	9.500	10.9720	0.0018	89.1623	-0.0015	03/10/08	15-Feb-28	10.000	11.0230	0.0029	89.7742	-0.0221
03/07/08	15-Jul-23	9.500	10.9520	0.0045	89.2980	-0.0037	03/07/08	15-Feb-28	10.000	10.9910	0.0014	91.8000	-0.0025
03/06/08	15-Jul-23	9.500	10.9030	0.0047	89.6270	-0.0039	03/06/08	15-Feb-28	10.000	10.9760	-0.0004	92.0344	-0.0012
03/05/08	15-Jul-23	9.500	10.8520	-0.0013	89.9734	0.0							

02/28/08	15-Jul-23	9.500	10.8470	0.0053	90.0074	-0.0043	02/28/08	15-Feb-28	10.000	10.9570	0.0049	92.2972	-0.0043
02/27/08	15-Jul-23	9.500	10.7900	0.0062	90.3966	-0.0051	02/27/08	15-Feb-28	10.000	10.9040	-0.0033	92.6977	-0.0030
02/26/08	15-Jul-23	9.500	10.7230	-0.0030	90.8576	0.0024	02/26/08	15-Feb-28	10.000	10.9400	0.0045	92.4248	-0.0040
02/25/08	15-Jul-23	9.500	10.7550	0.0059	90.6384	-0.0048	02/25/08	15-Feb-28	10.000	10.8910	0.0041	92.7988	-0.0036
02/22/08	15-Jul-23	9.500	10.6920	0.0010	91.0738	-0.0008	02/22/08	15-Feb-28	10.000	10.8460	0.0054	93.1364	-0.0048
02/21/08	15-Jul-23	9.500	10.6810	0.0041	91.1479	-0.0034	02/21/08	15-Feb-28	10.000	10.7880	0.0031	93.5858	-0.0027
02/20/08	15-Jul-23	9.500	10.6370	0.0008	91.4588	-0.0005	02/20/08	15-Feb-28	10.000	10.7550	0.0014	93.8400	-0.0013
02/18/08	15-Jul-23	9.500	10.8310	0.0002	91.5037	-0.0001	02/18/08	15-Feb-28	10.000	10.7400	-0.0008	93.9600	0.0007
02/18/08	15-Jul-23	9.500	10.6290	0.0000	91.5168	0.0000	02/18/08	15-Feb-28	10.000	10.7490	-0.0039	93.8900	0.0035
02/15/08	15-Jul-23	9.500	10.6290	-0.0005	91.5168	0.0004	02/15/08	15-Feb-28	10.000	10.7910	0.0008	93.5636	-0.0008
02/14/08	15-Jul-23	9.500	10.6340	-0.0003	91.4801	0.0002	02/14/08	15-Feb-28	10.000	10.7820	-0.0016	93.6361	0.0014
02/13/08	15-Jul-23	9.500	10.6370	-0.0018	91.4576	0.0015	02/13/08	15-Feb-28	10.000	10.7990	0.0033	93.5013	-0.0030
02/12/08	15-Jul-23	9.500	10.6560	0.0045	91.3242	-0.0037	02/12/08	15-Feb-28	10.000	10.7630	0.0028	93.7791	-0.0025
02/11/08	15-Jul-23	9.500	10.6080	0.0008	91.6606	-0.0006	02/11/08	15-Feb-28	10.000	10.7330	0.0012	94.0097	-0.0011
02/08/08	15-Jul-23	9.500	10.6000	0.0006	91.7191	-0.0004	02/08/08	15-Feb-28	10.000	10.7200	0.0017	94.1142	-0.0014
02/06/08	15-Jul-23	9.500	10.5940	0.0008	91.7578	-0.0005	02/06/08	15-Feb-28	10.000	10.7020	0.0039	94.2472	-0.0035
02/05/08	15-Jul-23	9.500	10.5880	0.0022	91.8041	-0.0017	02/05/08	15-Feb-28	10.000	10.6600	0.0020	94.5750	-0.0017
02/04/08	15-Jul-23	9.500	10.5650	0.0049	91.9614	-0.0039	02/04/08	15-Feb-28	10.000	10.6390	0.0028	94.7375	-0.0025
02/01/08	15-Jul-23	9.500	10.5140	0.0058	92.3231	-0.0047	02/01/08	15-Feb-28	10.000	10.6090	-0.0010	94.9777	0.0009
01/31/08	15-Jul-23	9.500	10.4530	0.0023	92.7595	-0.0019	01/31/08	15-Feb-28	10.000	10.6200	-0.0008	94.8902	0.0008
01/30/08	15-Jul-23	9.500	10.4290	-0.0027	92.9356	0.0022	01/30/08	15-Feb-28	10.000	10.6290	0.0007	94.8114	-0.0006
01/29/08	15-Jul-23	9.500	10.4570	-0.0042	92.7294	0.0034	01/29/08	15-Feb-28	10.000	10.6220	-0.0010	94.8675	0.0009
01/28/08	15-Jul-23	9.500	10.5010	0.0010	92.4177	-0.0007	01/28/08	15-Feb-28	10.000	10.6330	0.0002	94.7814	-0.0002
01/25/08	15-Jul-23	9.500	10.4910	0.0004	92.4857	-0.0003	01/25/08	15-Feb-28	10.000	10.6310	0.0012	94.7969	-0.0011
01/24/08	15-Jul-23	9.500	10.4870	0.0001	92.5146	-0.0001	01/24/08	15-Feb-28	10.000	10.6180	0.0064	94.9000	-0.0056
01/23/08	15-Jul-23	9.500	10.4880	-0.0001	92.5249	0.0001	01/23/08	15-Feb-28	10.000	10.5510	0.0036	95.4313	-0.0031
01/22/08	15-Jul-23	9.500	10.4870	0.0065	92.5173	-0.0053	01/22/08	15-Feb-28	10.000	10.5130	0.0001	95.7313	-0.0001
01/21/08	15-Jul-23	9.500	10.4190	0.0000	93.0078	0.0000	01/21/08	15-Feb-28	10.000	10.5120	-0.0009	95.7417	0.0008
01/18/08	15-Jul-23	9.500	10.4190	0.0012	93.0094	-0.0009	01/18/08	15-Feb-28	10.000	10.5210	-0.0009	95.6625	0.0009
01/17/08	15-Jul-23	9.500	10.4070	-0.0013	93.0932	0.0011	01/17/08	15-Feb-28	10.000	10.5310	0.0043	95.5800	-0.0038
01/16/08	15-Jul-23	9.500	10.4210	0.0008	92.9884	-0.0006	01/16/08	15-Feb-28	10.000	10.4860	0.0002	95.9430	-0.0001
01/15/08	15-Jul-23	9.500	10.4130	0.0022	93.0487	-0.0018	01/15/08	15-Feb-28	10.000	10.4840	-0.0015	95.9563	0.0013
01/14/08	15-Jul-23	9.500	10.3900	-0.0027	93.2130	0.0021	01/14/08	15-Feb-28	10.000	10.5000	-0.0029	95.8325	0.0026
01/11/08	15-Jul-23	9.500	10.4180	-0.0039	93.0153	0.0032	01/11/08	15-Feb-28	10.000	10.5310	0.0001	95.5840	0.0000
01/09/08	15-Jul-23	9.500	10.4590	0.0039	92.7162	-0.0032	01/09/08	15-Feb-28	10.000	10.5300	0.0076	95.5833	-0.0066
01/08/08	15-Jul-23	9.500	10.4180	-0.0008	93.0117	0.0005	01/08/08	15-Feb-28	10.000	10.4510	-0.0004	96.2188	0.0003
01/07/08	15-Jul-23	9.500	10.4240	-0.0001	92.9817	0.0001	01/07/08	15-Feb-28	10.000	10.4550	0.0063	96.1875	-0.0055
01/04/08	15-Jul-23	9.500	10.4250	-0.0035	92.9520	0.0028	01/04/08	15-Feb-28	10.000	10.3900	-0.0241	96.7188	0.0218
01/03/08	15-Jul-23	9.500	10.4620	-0.0041	92.8917	0.0034	01/03/08	15-Feb-28	10.000	10.6470	0.0167	94.6583	-0.0145
01/02/08	15-Jul-23	9.500	10.5050	0.0000	92.3767	0.0000	01/02/08	15-Feb-28	10.000	10.4720	0.0000	96.0500	0.0000

Yield Change =	0.254248	83.6911	-0.2052
Yield Change =	0.254280		
Probabilita Adverse Yield Move =	0.997457		
Standar Deviasi =	0.010725		
Adverse Daily Yield Move =	0.030047		
Market Value Position =	1,000,000		
Modified Duration,28/12/2007 =	7.44520		
Modified Duration plus Convexity =	0.8900	8.3352	
Daily Price Volatility =	-0.2237022	-0.2504436	
Daily Earning at Risk (DEAR) =	(2,237.02)	(2,504.44)	
VAR untuk N hari (2 hari) =	(3,163.63)	(3,541.81)	
VAR untuk N hari (7 hari) =	(5,918.60)	(6,626.11)	
VAR untuk 1 bulan (30 hari) =	(12,252.68)	(13,717.36)	
VAR untuk 2 bulan (60 hari) =	(17,327.80)	(19,399.28)	
VAR untuk 3 bulan (90 hari) =	(21,222.26)	(23,759.17)	
VAR untuk 4 bulan (120 hari) =	(24,505.35)	(27,434.72)	
VAR untuk 5 bulan (150 hari) =	(27,397.81)	(30,672.95)	
VAR untuk 6 bulan (180 hari) =	(30,012.80)	(33,600.54)	
VAR untuk 12 bulan (360 hari) =	(42,444.51)	(47,518.33)	

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0046

Yield Change =	0.272617	85.2008	-0.2398
Yield Change =	0.272617		
Probabilita Adverse Yield Move =	0.997274		
Standar Deviasi =	0.009794		
Adverse Daily Yield Move =	0.027219		
Market Value Position =	1,000,000		
Modified Duration,28/12/2007 =	7.95350		
Modified Duration plus Convexity =	1.1400	9.0935	
Daily Price Volatility =	-0.2164850	-0.2475145	
Daily Earning at Risk (DEAR) =	(2,184.85)	(2,475.14)	
VAR untuk N hari (2 hari) =	(3,061.56)	(3,500.38)	
VAR untuk N hari (7 hari) =	(5,727.66)	(6,548.62)	
VAR untuk 1 bulan (30 hari) =	(11,857.37)	(13,556.93)	
VAR untuk 2 bulan (60 hari) =	(16,768.86)	(19,172.39)	
VAR untuk 3 bulan (90 hari) =	(20,537.57)	(23,481.29)	
VAR untuk 4 bulan (120 hari) =	(23,714.75)	(27,113.85)	
VAR untuk 5 bulan (150 hari) =	(26,513.89)	(30,314.21)	
VAR untuk 6 bulan (180 hari) =	(29,044.51)	(33,207.55)	
VAR untuk 12 bulan (360 hari) =	(41,075.14)	(46,962.57)	

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0047

Periode 2007 FR0046 & FR0047

Govt Bond FR0046					Govt Bond FR0047								
Date	Maturity	Coupon	YTM	Price	Date	Maturity	Coupon	YTM	Price				
12/28/07	15-Jul-23	8.500	10.5130	0.0003	92.3200	-0.0002	12/28/07	15-Feb-28	10.000	10.6430	0.0108	94.6875	-0.0094
12/27/07	15-Jul-23	9.500	10.5100	0.0028	92.3375	-0.0022	12/27/07	15-Feb-28	10.000	10.5290	0.0043	95.5875	-0.0038
12/26/07	15-Jul-23	9.500	10.4810	0.0008	92.5400	-0.0006	12/26/07	15-Feb-28	10.000	10.4840	0.0011	95.9500	-0.0009
12/24/07	15-Jul-23	8.500	10.4730	-0.0003	92.8000	0.0003	12/24/07	15-Feb-28	10.000	10.4730	0.0021	96.0333	-0.0019
12/21/07	15-Jul-23	9.500	10.4760	-0.0019	92.5750	0.0016	12/21/07	15-Feb-28	10.000	10.4510	-0.0009	96.2150	0.0008
12/19/07	15-Jul-23	9.500	10.4980	-0.0004	92.4274	0.0003	12/19/07	15-Feb-28	10.000	10.4600	0.0012	96.1392	-0.0011
12/18/07	15-Jul-23	9.500	10.5000	0.0229	92.3959	-0.0181	12/18/07	15-Feb-28	10.000	10.4470	0.0167	96.2408	-0.0144
12/17/07	15-Jul-23	9.500	10.2650	-0.0005	94.1007	0.0004	12/17/07	15-Feb-28	10.000	10.2750	0.0011	97.6483	-0.0010
12/14/07	15-Jul-23	9.500	10.2700	0.0058	94.0652	-0.0045	12/14/07	15-Feb-28	10.000	10.2640	-0.0008	97.7412	0.0007
12/13/07	15-Jul-23	9.500	10.2110	-0.0048	94.4950	0.0038	12/13/07	15-Feb-28	10.000	10.2720	0.0001	97.6713	-0.0001

08/23/07	15-Jul-23	9.500	10.4100	-0.0163	92.9774	0.0136
08/22/07	15-Jul-23	9.500	10.5830	-0.0028	91.7308	0.0023
08/21/07	15-Jul-23	9.500	10.6130	0.0071	91.5181	-0.0058
08/20/07	15-Jul-23	9.500	10.5380	0.0012	92.0557	-0.0010
08/16/07	15-Jul-23	9.500	10.5250	0.0347	92.1451	-0.0274
08/15/07	15-Jul-23	9.500	10.1720	0.0146	94.7377	-0.0115
08/14/07	15-Jul-23	9.500	10.0260	0.0019	95.8397	-0.0015
08/13/07	15-Jul-23	9.500	10.0070	-0.0006	95.9873	0.0005
08/10/07	15-Jul-23	9.500	10.0130	0.0052	95.8408	-0.0042
08/09/07	15-Jul-23	9.500	9.8610	-0.0030	96.3442	0.0024
08/08/07	15-Jul-23	9.500	9.9910	-0.0001	96.1147	0.0001
08/07/07	15-Jul-23	9.500	9.9920	0.0050	96.1020	-0.0040
08/06/07	15-Jul-23	9.500	9.9420	0.0010	96.4906	-0.0008
08/03/07	15-Jul-23	9.500	9.9320	-0.0048	96.5688	0.0039
08/02/07	15-Jul-23	9.500	9.9800	0.0024	96.1975	-0.0019
08/01/07	15-Jul-23	9.500	9.9560	0.0154	96.3788	-0.0121
07/31/07	15-Jul-23	9.500	9.8050	-0.0043	97.5577	0.0034
07/30/07	15-Jul-23	9.500	9.8470	0.0063	97.2260	-0.0049
07/27/07	15-Jul-23	9.500	9.7850	0.0064	97.7090	-0.0050
07/26/07	15-Jul-23	9.500	9.7230	0.0016	98.2039	-0.0013
07/25/07	15-Jul-23	9.500	9.7070	0.0004	98.3274	-0.0004
07/24/07	15-Jul-23	9.500	9.7030	-0.0055	98.3828	0.0044
07/23/07	15-Jul-23	9.500	9.7570	-0.0009	97.9324	0.0007
07/20/07	15-Jul-23	9.500	9.7660	-0.0017	97.8667	0.0013
07/19/07	15-Jul-23	9.500	9.7830	-0.0043	97.7350	0.0034
07/18/07	15-Jul-23	9.500	9.8250	0.0000	97.4000	0.0000

Market Value Position	=	1,000,000	
Modified Duration,28/12/2007	=	7.95350	
Modified Duration plus Convexity	=	1.1400	9.0935
Daily Price Volatility	=	-0.237104	-0.271089
Daily Earning at Risk (DEAR)	=	(2,371.04)	(2,710.89)
VAR untuk N hari (2 hari)	=	(3,353.16)	(3,833.77)
VAR untuk N hari (7 hari)	=	(6,273.18)	(7,172.34)
VAR untuk 1 bulan (30 hari)	=	(12,986.72)	(14,848.15)
VAR untuk 2 bulan (60 hari)	=	(18,365.99)	(20,998.45)
VAR untuk 3 bulan (90 hari)	=	(22,493.66)	(25,717.74)
VAR untuk 4 bulan (120 hari)	=	(25,973.44)	(29,696.29)
VAR untuk 5 bulan (150 hari)	=	(29,039.18)	(33,201.46)
VAR untuk 6 bulan (180 hari)	=	(31,810.83)	(36,370.38)
VAR untuk 12 bulan (360 hari)	=	(44,987.31)	(51,435.48)

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0047

Yield Change	=	0.07419	95.8843	-0.0492
Probabilitas Adverse Yield Move	=	0.8993		
Standar Deviasi	=	0.01075		
Adverse Daily Yield Move	=	0.0342		
Market Value Position	=	1,000,000		
Modified Duration,28/12/2007	=	7.44520		
Modified Duration plus Convexity	=	0.8900	8.3352	
Daily Price Volatility	=	-0.254363	-0.284770	
Daily Earning at Risk (DEAR)	=	(2,543.63)	(2,847.70)	
VAR untuk N hari (2 hari)	=	(3,597.24)	(4,027.26)	
VAR untuk N hari (7 hari)	=	(6,728.82)	(7,534.31)	
VAR untuk 1 bulan (30 hari)	=	(13,932.06)	(15,587.50)	
VAR untuk 2 bulan (60 hari)	=	(19,702.91)	(22,058.19)	
VAR untuk 3 bulan (90 hari)	=	(24,131.03)	(27,015.66)	
VAR untuk 4 bulan (120 hari)	=	(27,864.12)	(31,195.00)	
VAR untuk 5 bulan (150 hari)	=	(31,153.03)	(34,877.07)	
VAR untuk 6 bulan (180 hari)	=	(34,126.43)	(38,205.91)	
VAR untuk 12 bulan (360 hari)	=	(48,262.07)	(54,031.32)	

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0046

Periode Juni 2008 FR0048

Govt Bond FR0048						
Date	Maturity	Coupon	YTM	Yield Change	Price	
07/07/08	15-Sep-18	9.000	13.1990	-0.0024	76.8095	0.0020
07/04/08	15-Sep-18	9.000	13.2310	-0.0067	76.6590	0.0054
07/03/08	15-Sep-18	9.000	13.3200	0.0063	76.2502	-0.0048
07/02/08	15-Sep-18	9.000	13.2370	-0.0061	76.6188	0.0049
07/01/08	15-Sep-18	9.000	13.3180	-0.0013	78.2451	0.0010
06/30/08	15-Sep-18	9.000	13.3350	0.0033	76.1663	-0.0025
06/27/08	15-Sep-18	9.000	13.2910	0.0012	76.3804	-0.0009
06/26/08	15-Sep-18	9.000	13.2750	-0.0038	76.4299	0.0031
06/25/08	15-Sep-18	9.000	13.3260	0.0043	76.1903	-0.0033
06/24/08	15-Sep-18	9.000	13.2690	0.0102	76.4456	-0.0080
06/23/08	15-Sep-18	9.000	13.1350	-0.0035	77.0583	0.0028

06/20/08	15-Sep-18	9.000	13.1810				
06/19/08	15-Sep-18	9.000	13.2650	-0.0063	76.8417	0.0051	
06/18/08	15-Sep-18	9.000	12.8950	0.0287	76.4550	-0.0218	
06/17/08	15-Sep-18	9.000	13.4420	-0.0407	78.1625	0.0334	
06/16/08	15-Sep-18	9.000	13.5090	-0.0050	75.6392	0.0041	
06/13/08	15-Sep-18	9.000	13.4700	0.0029	75.3340	-0.0023	
06/12/08	15-Sep-18	9.000	13.5210	-0.0038	75.5089	0.0031	
06/11/08	15-Sep-18	9.000	13.4520	0.0051	75.2749	-0.0040	
06/10/08	15-Sep-18	9.000	13.3050	0.0110	75.5742	-0.0087	
06/09/08	15-Sep-18	9.000	13.1730	0.0100	76.2383	-0.0079	
06/06/08	15-Sep-18	9.000	13.0550	0.0090	76.8423	-0.0070	
06/05/08	15-Sep-18	9.000	13.0240	0.0024	77.3836	-0.0018	
06/04/08	15-Sep-18	9.000	12.9580	0.0051	77.5265	-0.0039	
06/03/08	15-Sep-18	9.000	12.9770	-0.0015	77.8270	0.0012	
06/02/08	15-Sep-18	9.000	12.8940	0.0064	77.7349	-0.0050	
05/30/08	15-Sep-18	9.000	12.7820	0.0103	78.1233	-0.0079	
05/29/08	15-Sep-18	9.000	12.8020	-0.0031	78.7482	0.0025	
05/28/08	15-Sep-18	9.000	12.7360	0.0052	78.5656	-0.0039	
05/27/08	15-Sep-18	9.000	12.7220	0.0011	78.8626	-0.0008	
05/26/08	15-Sep-18	9.000	12.7440	-0.0017	78.8250	0.0013	
05/23/08	15-Sep-18	9.000	12.5810	0.0130	78.8204	-0.0098	
05/22/08	15-Sep-18	9.000	12.4210	0.0129	78.6044	-0.0097	
05/21/08	15-Sep-18	9.000	12.3710	0.0040	80.3808	-0.0030	
05/19/08	15-Sep-18	9.000	12.4550	-0.0067	80.6214	0.0052	
05/16/08	15-Sep-18	9.000	12.4970	-0.0034	80.2031	0.0026	
05/15/08	15-Sep-18	9.000	12.6270	-0.0103	79.9963	0.0080	
05/14/08	15-Sep-18	9.000	12.6970	-0.0055	79.3606	0.0044	
05/13/08	15-Sep-18	9.000	12.7060	-0.0007	79.0152	0.0006	
05/12/08	15-Sep-18	9.000	12.7860	-0.0083	79.9697	0.0049	
05/09/08	15-Sep-18	9.000	12.8100	-0.0019	78.5828	0.0015	
05/08/08	15-Sep-18	9.000	12.8040	0.0005	78.4653	-0.0003	
05/07/08	15-Sep-18	9.000	12.8260	-0.0017	78.4919	0.0014	
05/06/08	15-Sep-18	9.000	12.8700	-0.0034	78.3805	0.0027	
05/05/08	15-Sep-18	9.000	12.8810	-0.0009	78.1695	0.0007	
05/02/08	15-Sep-18	9.000	12.8430	0.0030	78.1116	-0.0023	
04/30/08	15-Sep-18	9.000	12.8130	0.0023	78.2917	-0.0018	
04/29/08	15-Sep-18	9.000	12.8130	-0.0044	79.4321	0.0035	
04/28/08	15-Sep-18	9.000	12.8690	-0.0053	78.1550	0.0041	
04/25/08	15-Sep-18	9.000	12.9370	0.0006	77.8325	-0.0006	
04/24/08	15-Sep-18	9.000	12.9270	-0.0106	77.8759	0.0085	
04/23/08	15-Sep-18	9.000	13.0660	0.0073	77.2176	-0.0057	
04/22/08	15-Sep-18	9.000	12.9710	0.0427	77.6579	-0.0319	
04/21/08	15-Sep-18	9.000	12.4400	0.0149	80.2155	-0.0112	
04/18/08	15-Sep-18	9.000	12.2570	0.0120	81.1219	-0.0089	
04/17/08	15-Sep-18	9.000	12.1120	0.0041	81.8512	-0.0030	
04/16/08	15-Sep-18	9.000	12.0630	0.0094	82.0961	-0.0069	
04/15/08	15-Sep-18	9.000	11.9510	-0.0083	82.6675	0.0083	
04/14/08	15-Sep-18	9.000	12.0510	-0.0178	82.1525	0.0137	
04/11/08	15-Sep-18	9.000	12.2700	0.0477	81.0438	-0.0342	
04/10/08	15-Sep-18	9.000	11.7110	-0.0430	83.9100	0.0333	
04/09/08	15-Sep-18	9.000	12.2370	-0.0096	81.2045	0.0074	
04/08/08	15-Sep-18	9.000	12.3550	-0.0347	80.6089	0.0277	
04/07/08	15-Sep-18	9.000	12.7990	0.0230	78.4400	-0.0175	
04/04/08	15-Sep-18	9.000	12.5110	0.0014	79.8333	-0.0011	
04/03/08	15-Sep-18	9.000	12.4930	0.0589	79.9187	-0.0422	
04/02/08	15-Sep-18	9.000	11.7980	-0.0048	83.4375	0.0036	
04/01/08	15-Sep-18	9.000	11.8550	0.0193	83.1383	-0.0139	
03/31/08	15-Sep-18	9.000	11.6310	-0.0035	84.3098	0.0026	
03/28/08	15-Sep-18	9.000	11.6720	0.0135	84.0898	-0.0097	
03/27/08	15-Sep-18	9.000	11.5170	0.0283	84.9149	-0.0199	
03/26/08	15-Sep-18	9.000	11.2000	-0.0006	86.6350	0.0005	
03/25/08	15-Sep-18	9.000	11.2070	0.0032	86.5882	-0.0023	
03/24/08	15-Sep-18	9.000	11.1710	0.0001	86.7853	-0.0001	
03/19/08	15-Sep-18	9.000	11.1700	0.0013	86.7931	-0.0009	
03/18/08	15-Sep-18	9.000	11.1550	-0.0277	86.8712	0.0204	
03/17/08	15-Sep-18	9.000	11.4730	-0.0007	85.1375	0.0008	
03/16/08	15-Sep-18	9.000	11.4810	0.0624	85.0900	-0.0420	
03/14/08	15-Sep-18	9.000	10.8070	0.0155	88.8208	-0.0105	
03/13/08	15-Sep-18	9.000	10.6420	0.0068	89.7647	-0.0046	
03/12/08	15-Sep-18	9.000	10.5700	0.0123	90.1840	-0.0082	
03/11/08	15-Sep-18	9.000	10.4420	0.0066	90.9270	-0.0044	
03/10/08	15-Sep-18	9.000	10.3740	0.0038	91.3281	-0.0024	
03/07/08	15-Sep-18	9.000	10.3370	0.0039	91.5447	-0.0028	
03/06/08	15-Sep-18	9.000	10.2970	-0.0018	91.7831	0.0012	
03/05/08	15-Sep-18	9.000	10.3160	-0.0038	91.6890	0.0026	
03/04/08	15-Sep-18	9.000	10.3550	0.0044	91.4289	-0.0029	
03/03/08	15-Sep-18	9.000	10.3100	0.0060	91.6964	-0.0048	
02/29/08	15-Sep-18	9.000	10.2480	0.0000	92.0861	0.0000	
02/28/08	15-Sep-18	9.000	10.2480	0.0072	92.0629	-0.0047	

02/27/08	15-Sep-18	9.000	10.1750				
02/26/08	15-Sep-18	9.000	10.1280	0.0046	92.5004	-0.0031	
02/25/08	15-Sep-18	9.000	10.1660	-0.0037	92.7853	0.0025	
02/22/08	15-Sep-18	9.000	10.1530	0.0013	92.5518	-0.0008	
02/21/08	15-Sep-18	9.000	10.1200	0.0033	92.6256	-0.0021	
02/20/08	15-Sep-18	9.000	10.0700	0.0050	92.8251	-0.0032	
02/19/08	15-Sep-18	9.000	10.0900	-0.0020	93.1250	0.0013	
02/18/08	15-Sep-18	9.000	10.0760	0.0014	93.0036	-0.0009	
02/15/08	15-Sep-18	9.000	10.0900	-0.0014	93.0895	0.0009	
02/14/08	15-Sep-18	9.000	10.0540	0.0036	93.0018	-0.0024	
02/13/08	15-Sep-18	9.000	10.0340	0.0020	93.2221	-0.0012	
02/12/08	15-Sep-18	9.000	10.0340	0.0021	93.3378	-0.0014	
02/11/08	15-Sep-18	9.000	10.0130	0.0007	93.4679	-0.0004	
02/08/08	15-Sep-18	9.000	10.0060	0.0024	93.5076	-0.0015	
02/06/08	15-Sep-18	9.000	9.9820	0.0041	93.6520	-0.0027	
02/05/08	15-Sep-18	9.000	9.9410	0.0014	93.9051	-0.0009	
02/04/08	15-Sep-18	9.000	9.9270	0.0002	93.8895	-0.0001	
02/01/08	15-Sep-18	9.000	9.9250	0.0021	93.9965	-0.0014	
01/31/08	15-Sep-18	9.000	9.9040	0.0010	94.1287	-0.0006	
01/30/08	15-Sep-18	9.000	9.8940	-0.0001	94.1871	0.0001	
01/29/08	15-Sep-18	9.000	9.8950	-0.0003	94.1776	0.0002	
01/28/08	15-Sep-18	9.000	9.8980	-0.0006	94.1577	0.0004	
01/25/08	15-Sep-18	9.000	9.9040	-0.0004	94.1222	0.0003	
01/24/08	15-Sep-18	9.000	9.9080	0.0015	94.0976	-0.0010	
01/23/08	15-Sep-18	9.000	9.8930	-0.0063	94.1890	0.0042	
01/22/08	15-Sep-18	9.000	9.9560	0.0072	93.7910	-0.0047	
01/21/08	15-Sep-18	9.000	9.8850	0.0047	94.2324	-0.0030	
01/18/08	15-Sep-18	9.000	9.8390	-0.0009	94.5199	0.0006	
01/17/08	15-Sep-18	9.000	9.8480	-0.0010	94.4640	0.0007	
01/16/08	15-Sep-18	9.000	9.8580	0.0004	94.3960	-0.0002	
01/15/08	15-Sep-18	9.000	9.8540	0.0033	94.4187	-0.0021	
01/14/08	15-Sep-18	9.000	9.8220	-0.0018	94.6212	0.0012	
01/11/08	15-Sep-18	9.000	9.8400	-0.0004	94.5073	0.0003	
01/11/08	15-Sep-18	9.000	9.8440	-0.0057	94.4774	0.0037	
01/09/08	15-Sep-18	9.000	9.9000	-0.0018	94.1279	0.0011	
01/08/08	15-Sep-18	9.000	9.9160	-0.0183	94.0266	0.0124	
01/07/08	15-Sep-18	9.000	10.1010	0.0006	92.8780	-0.0004	
01/04/08	15-Sep-18	9.000	10.0950	-0.0018	92.9128	0.0012	
01/03/08	15-Sep-18	9.000	10.1130	0.0008	92.8041	-0.0005	
01/02/08	15-Sep-18	9.000	10.1050	0.0000	92.8499	0.0000	
Yield Change =				0.278793	85.5451	-0.1832	
Yield Change =				0.278793			
Probabilitas Adverse Yield Move =				0.997212			
Standar Deviasi =				0.013477			
Adverse Daily Yield Move =				0.037355			
Market Value Position =				1,000,000			
Modified Duration, 28/12/2007 =				6.39270			
Modified Duration plus Convexity =				0.6000	6.9927		
Daily Price Volatility =				-0.2387993	-0.2612123		
Daily Earning at Risk (DEAR) =				(2,387.99)	(2,612.12)		
VAR untuk N hari (2 hari) =				(3,377.13)	(3,694.10)		
VAR untuk N hari (7 hari) =				(6,318.04)	(6,911.03)		
VAR untuk 1 bulan (30 hari) =				(13,079.58)	(14,307.19)		
VAR untuk 2 bulan (60 hari) =				(18,497.32)	(20,233.42)		
VAR untuk 3 bulan (90 hari) =				(22,654.49)	(24,780.78)		
VAR untuk 4 bulan (120 hari) =				(26,158.16)	(28,614.38)		
VAR untuk 5 bulan (150 hari) =				(29,248.83)	(31,991.85)		
VAR untuk 6 bulan (180 hari) =				(32,038.29)	(35,045.31)		
VAR untuk 12 bulan (360 hari) =				(45,308.99)	(49,561.55)		

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0048

Periode 2007 FR0048 Govt Bond FR0048

Date	Maturity	Coupon	YTM		Price	
12/28/07	15-Sep-18	9.000	10.1410	-0.0008	92.6267	0.0006
12/27/07	15-Sep-18	9.000	10.1490	0.0003	92.5750	-0.0002
12/26/07	15-Sep-18	9.000	10.1480	0.0027	92.5921	-0.0018
12/24/07	15-Sep-18	9.000	10.1190	-0.0019	92.7563	0.0013
12/21/07	15-Sep-18	9.000	10.1380	0.0109	92.6348	-0.0072
12/19/07	15-Sep-18	9.000	10.0290	0.0013	93.3030	-0.0008
12/18/07	15-Sep-18	9.000	10.0160	0.0071	93.3803	-0.0047
12/17/07	15-Sep-18	9.000	9.9450	0.0054	93.8212	-0.0035
12/14/07	15-Sep-18	9.000	9.8920	0.0036	94.1489	-0.0023
12/13/07	15-Sep-18	9.000	9.8570	-0.0023	94.3885	0.0015
12/12/07	15-Sep-18	9.000	9.8800	0.0018	94.2245	-0.0012

12/11/07	15-Sep-18	9.000	9.8620	-0.0044	94.3337	0.0029
12/10/07	15-Sep-18	9.000	9.9060	-0.0049	94.0572	0.0033
12/07/07	15-Sep-18	9.000	9.9550	-0.0123	93.7491	0.0082
12/06/07	15-Sep-18	9.000	10.0790	-0.0055	92.9832	0.0038
12/05/07	15-Sep-18	9.000	10.1350	0.0026	92.6348	-0.0017
12/04/07	15-Sep-18	9.000	10.1090	-0.0068	92.7933	0.0045
12/03/07	15-Sep-18	9.000	10.1760	-0.0145	92.3793	0.0099
11/30/07	15-Sep-18	9.000	10.3280	-0.0274	91.4892	0.0194
11/29/07	15-Sep-18	9.000	10.6170	-0.0007	89.7319	0.0048
11/28/07	15-Sep-18	9.000	10.6890	0.0005	89.3070	-0.0003
11/27/07	15-Sep-18	9.000	10.6840	-0.0021	89.3354	0.0014
11/26/07	15-Sep-18	9.000	10.7060	-0.0022	89.2068	0.0016
11/23/07	15-Sep-18	9.000	10.7300	-0.0026	89.0644	0.0019
11/22/07	15-Sep-18	9.000	10.7580	0.0032	88.8980	-0.0022
11/21/07	15-Sep-18	9.000	10.7240	0.0365	89.0940	-0.0245
11/20/07	15-Sep-18	9.000	10.3460	0.0142	91.3330	-0.0096
11/19/07	15-Sep-18	9.000	10.2010	0.0094	92.2156	-0.0062
11/16/07	15-Sep-18	9.000	10.1060	0.0118	92.7948	-0.0079
11/15/07	15-Sep-18	9.000	9.9880	0.0069	93.5306	-0.0045
11/14/07	15-Sep-18	9.000	9.9200	0.0018	93.9534	-0.0011
11/13/07	15-Sep-18	9.000	9.9020	0.0016	94.0613	-0.0011
11/12/07	15-Sep-18	9.000	9.8860	0.0018	94.1634	-0.0012
11/09/07	15-Sep-18	9.000	9.8680	0.0011	94.2760	-0.0007
11/08/07	15-Sep-18	9.000	9.8570	0.0363	94.3450	-0.0229
11/07/07	15-Sep-18	9.000	9.5120	0.0016	96.5599	-0.0010
11/06/07	15-Sep-18	9.000	9.4970	0.0050	96.8559	-0.0032
11/05/07	15-Sep-18	9.000	9.4500	0.0043	96.9667	-0.0027
11/02/07	15-Sep-18	9.000	9.4100	0.0013	97.2262	-0.0009
11/01/07	15-Sep-18	9.000	9.3980	-0.0023	97.3091	0.0015
10/31/07	15-Sep-18	9.000	9.4200	-0.0042	97.1603	0.0027
10/30/07	15-Sep-18	9.000	9.4600	0.0023	96.8955	-0.0015
10/29/07	15-Sep-18	9.000	9.4380	-0.0041	97.0392	0.0026
10/26/07	15-Sep-18	9.000	9.4770	-0.0046	96.7831	0.0029
10/25/07	15-Sep-18	9.000	9.5210	0.0023	96.5005	-0.0015
10/24/07	15-Sep-18	9.000	9.4990	0.0072	96.6413	-0.0046
10/23/07	15-Sep-18	9.000	9.4310	0.0018	97.0886	-0.0012
10/22/07	15-Sep-18	9.000	9.4140	0.0006	97.2013	-0.0004
10/19/07	15-Sep-18	9.000	9.4080	0.0041	97.2400	-0.0026
10/18/07	15-Sep-18	9.000	9.3700	-0.0029	97.4910	0.0018
10/17/07	15-Sep-18	9.000	9.3970	0.0005	97.3133	-0.0003
10/12/07	15-Sep-18	9.000	9.3920	-0.0028	97.3438	0.0017
10/11/07	15-Sep-18	9.000	9.4180	0.0016	97.1740	-0.0010
10/10/07	15-Sep-18	9.000	9.4030	0.0009	97.2717	-0.0005
10/09/07	15-Sep-18	9.000	9.3950	0.0005	97.3231	-0.0003
10/08/07	15-Sep-18	9.000	9.3900	-0.0006	97.3544	0.0004
10/05/07	15-Sep-18	9.000	9.3960	-0.0007	97.3175	0.0005
10/04/07	15-Sep-18	9.000	9.4030	0.0014	97.2735	-0.0009
10/03/07	15-Sep-18	9.000	9.3900	-0.0029	97.3586	0.0018
10/02/07	15-Sep-18	9.000	9.4170	0.0034	97.1790	-0.0022
10/01/07	15-Sep-18	9.000	9.3850	0.0021	97.3886	-0.0014
09/28/07	15-Sep-18	9.000	9.3850	-0.0020	97.5231	0.0013
09/27/07	15-Sep-18	9.000	9.3840	0.0000	97.3971	0.0000

Yield Change =	0.0800	96.0664	-0.0491
Probabilitas Adverse Yield Move =	0.9992		
Standar Deviasi =	0.0088177609		
Adverse Daily Yield Move =	0.0278		
Market Value Position =	1,000,000		
Modified Duration,28/12/2007 =	6.39270		
Modified Duration plus Convexity =	0.6000	6.9927	
Daily Price Volatility =	-0.177894	-0.194591	
Daily Earning at Risk (DEAR) =	(1,778.94)	(1,945.91)	
VAR untuk N hari (2 hari) =	(2,515.81)	(2,751.93)	
VAR untuk N hari (7 hari) =	(4,706.64)	(5,148.40)	
VAR untuk 1 bulan (30 hari) =	(9,743.68)	(10,658.19)	
VAR untuk 2 bulan (60 hari) =	(13,779.64)	(15,072.96)	
VAR untuk 3 bulan (90 hari) =	(16,878.54)	(18,460.53)	
VAR untuk 4 bulan (120 hari) =	(19,487.36)	(21,316.38)	
VAR untuk 5 bulan (150 hari) =	(21,787.53)	(23,832.44)	
VAR untuk 6 bulan (180 hari) =	(23,867.04)	(26,107.13)	
VAR untuk 12 bulan (360 hari) =	(33,753.09)	(36,921.05)	

Sumber: Bloomberg, diolah dengan Bloomberg, Govt Bond FR0048

Ringkasan:

Tabel: Value at Risk dari Modified Duration (Januari - Desember 2007)

Analisis Sensitivitas	FR0021	FR022	FR023	FR024	FR025	FR026	FR027
Yield Change =	-0.056614	-0.009832	-0.021764	-0.037449	-0.022921	-0.000721	0.010359
Probabilita Adverse Yield Move =	0.999434	0.999902	0.999782	0.999626	0.999771	0.999993	0.999896
Standard Deviasi =	0.014895	0.013616	0.011449	0.013196	0.010666	0.009188	0.009804
Adverse Daily Yield Move =	0.048492	0.050691	0.040277	0.044484	0.037374	0.039875	0.036375
Modified Duration =	2.366900	3.047600	3.678700	2.158000	3.120400	4.681800	5.252400
Daily Price Volatility =	-0.114776	-0.154487	-0.148166	-0.095996	-0.116622	-0.186686	-0.191058
Market Value Position =	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000
Daily Earning at Risk =	(1,147.76)	(1,544.87)	(1,481.66)	(959.96)	(1,166.22)	(1,866.86)	(1,910.58)
Value at Risk (1 hari) =	(1,147.76)	(1,544.87)	(1,481.66)	(959.96)	(1,166.22)	(1,866.86)	(1,910.58)
Value at Risk (7 hari) =	(3,036.69)	(4,087.34)	(3,920.10)	(2,539.83)	(3,085.52)	(4,939.25)	(5,054.91)
Value at Risk (30 hari) =	(6,286.55)	(8,461.59)	(8,115.38)	(5,257.94)	(6,387.64)	(10,225.22)	(10,464.65)
Value at Risk (180 hari) =	(15,398.83)	(20,726.58)	(19,878.55)	(12,879.27)	(15,646.46)	(25,046.57)	(25,633.06)
Value at Risk (360 hari) =	(21,777.24)	(29,311.82)	(28,112.52)	(18,214.04)	(22,127.44)	(35,421.20)	(36,250.62)

Tabel: Value at Risk dari Modified Duration (Januari - Desember 2007)

Analisis Sensitivitas	FR0028	FR030	FR031	FR032	FR033	FR034	FR035
Yield Change =	-0.000584	0.017072	0.042200	0.014593	-0.011891	0.036774	0.038969
Probabilita Adverse Yield Move =	0.999994	0.999829	0.999578	0.999854	0.999881	0.999632	0.999610
Standard Deviasi =	0.009236	0.008476	0.007957	0.011456	0.011989	0.007964	0.007412
Adverse Daily Yield Move =	0.040428	0.030363	0.026559	0.041503	0.044064	0.026886	0.024905
Modified Duration =	5.974800	5.327100	6.630700	5.804600	3.873000	6.665800	6.879000
Daily Price Volatility =	-0.241546	-0.161747	-0.176105	-0.240911	-0.170659	-0.179215	-0.171323
Market Value Position =	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000
Daily Earning at Risk =	(2,415.46)	(1,617.47)	(1,761.05)	(2,409.11)	(1,706.59)	(1,792.15)	(1,713.23)
Value at Risk (1 hari) =	(2,415.46)	(1,617.47)	(1,761.05)	(2,409.11)	(1,706.59)	(1,792.15)	(1,713.23)
Value at Risk (7 hari) =	(6,390.71)	(4,279.41)	(4,659.29)	(6,373.91)	(4,515.21)	(4,741.58)	(4,532.79)
Value at Risk (30 hari) =	(13,230.03)	(8,859.22)	(9,645.65)	(13,195.25)	(9,347.37)	(9,816.01)	(9,383.76)
Value at Risk (180 hari) =	(32,406.83)	(21,700.57)	(23,626.91)	(32,321.62)	(22,896.28)	(24,044.22)	(22,985.43)
Value at Risk (360 hari) =	(45,830.18)	(30,689.25)	(33,413.50)	(45,709.67)	(32,380.23)	(34,003.66)	(32,506.31)

Tabel: Value at Risk dari Modified Duration (Januari - Desember 2007)

Analisis Sensitivitas	FR0036	FR037	FR038	FR039	FR040	FR041	FR042
Yield Change =	0.042558	0.031497	0.028264	0.057281	0.038007	-0.049675	0.014687
Probabilita Adverse Yield Move =	0.999574	0.999685	0.999717	0.999427	0.999620	0.999503	0.999853
Standard Deviasi =	0.007704	0.008878	0.007579	0.007174	0.006392	0.025188	0.008478
Adverse Daily Yield Move =	0.025698	0.030350	0.026129	0.023329	0.021522	0.082923	0.030696
Modified Duration =	6.355300	7.492300	6.073600	7.107000	7.565800	0.909500	7.946200
Daily Price Volatility =	-0.163318	-0.227390	-0.158699	-0.165797	-0.162834	-0.075419	-0.243913
Market Value Position =	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000
Daily Earning at Risk =	(1,633.18)	(2,273.90)	(1,586.99)	(1,657.97)	(1,628.34)	(754.19)	(2,439.13)
Value at Risk (1 hari) =	(1,633.18)	(2,273.90)	(1,586.99)	(1,657.97)	(1,628.34)	(754.19)	(2,439.13)

Value at Risk (7 hari) =	(4,320.98)	(6,016.17)	(4,198.79)	(4,386.58)	(4,308.20)	(1,995.39)	(6,453.34)
Value at Risk (30 hari) =	(8,945.28)	(12,454.66)	(8,692.32)	(9,081.07)	(8,918.81)	(4,130.84)	(13,359.69)
Value at Risk (180 hari) =	(21,911.38)	(30,507.57)	(21,291.75)	(22,244.00)	(21,846.54)	(10,118.46)	(32,724.41)
Value at Risk (360 hari) =	(30,987.38)	(43,144.21)	(30,111.09)	(31,457.77)	(30,895.67)	(14,309.66)	(46,279.31)

Tabel: Value at Risk dari Modified Duration (Januari - Desember 2007)

Analisis Sensitivitas	FR0043	FR044	FR045	FR046	FR047	FR048
Yield Change =	-0.013639	0.015913	0.111081	0.074194	0.034105	0.080017
Probabilita Adverse Yield Move =	0.999864	0.999841	0.998889	0.999258	0.999659	0.999200
Standard Deviasi =	0.007035	0.008371	0.010890	0.010751	0.008777	0.008818
Adverse Daily Yield Move =	0.025611	0.030133	0.033313	0.034165	0.029811	0.027828
Modified Duration =	7.166100	7.576700	8.62950	7.445200	7.953500	6.392700
Daily Price Volatility =	-0.183531	-0.228308	-0.287476	-0.254363	-0.237104	-0.177894
Market Value Position =	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000
Daily Earning at Risk =	(1,835.31)	(2,283.08)	(2,874.76)	(2,543.63)	(2,371.04)	(1,778.94)
Value at Risk (1 hari) =	(1,835.31)	(2,283.08)	(2,874.76)	(2,543.63)	(2,371.04)	(1,778.94)
Value at Risk (7 hari) =	(4,855.78)	(6,040.46)	(7,605.90)	(6,729.82)	(6,273.18)	(4,706.64)
Value at Risk (30 hari) =	(10,052.42)	(12,504.95)	(15,745.71)	(13,932.06)	(12,986.72)	(9,743.68)
Value at Risk (180 hari) =	(24,623.31)	(30,630.73)	(38,568.96)	(34,126.43)	(31,810.83)	(23,867.04)
Value at Risk (360 hari) =	(34,822.62)	(43,318.40)	(54,544.75)	(48,262.07)	(44,987.31)	(33,753.09)

Nominal	Market Value Position	Value at Risk (VaR)					
		1 Hari		7 Hari		30 Hari	
			%		%		%
SUN-FR.021	1,000,000	(1,147.76)	-0.114776%	(3,036.69)	-0.303669%	(6,286.55)	-0.628655%
SUN-FR.022	1,000,000	(1,544.87)	-0.154487%	(4,087.34)	-0.408734%	(4,087.34)	-0.408734%
SUN-FR.023	1,000,000	(1,481.66)	-0.148166%	(3,920.10)	-0.392010%	(3,920.10)	-0.392010%
SUN-FR.024	1,000,000	(959.96)	-0.095996%	(2,539.83)	-0.253983%	(2,539.83)	-0.253983%
SUN-FR.025	1,000,000	(116.22)	-0.011622%	(3,085.52)	-0.308552%	(3,085.52)	-0.308552%
SUN-FR.026	1,000,000	(1,866.86)	-0.186686%	(4,939.25)	-0.493925%	(10,225.25)	-1.022525%
SUN-FR.027	1,000,000	(1,910.58)	-0.191058%	(5,054.91)	-0.505491%	(10,464.65)	-1.046465%
SUN-FR.028	1,000,000	(2,415.46)	-0.241546%	(6,390.71)	-0.639071%	(13,230.03)	-1.323003%
SUN-FR.030	1,000,000	(1,617.47)	-0.161747%	(4,279.41)	-0.427941%	(8,859.22)	-0.885922%
SUN-FR.031	1,000,000	(1,761.05)	-0.176105%	(4,659.29)	-0.465929%	(9,645.65)	-0.964565%
SUN-FR.032	1,000,000	(2,409.11)	-0.240911%	(6,373.91)	-0.637391%	(13,195.25)	-1.319525%
SUN-FR.033	1,000,000	(1,706.59)	-0.170659%	(4,515.21)	-0.451521%	(22,896.28)	-2.289628%
SUN-FR.034	1,000,000	(1,792.15)	-0.179215%	(4,741.58)	-0.474158%	(9,816.01)	-0.981601%
SUN-FR.035	1,000,000	(1,713.23)	-0.171323%	(4,532.79)	-0.453279%	(9,383.76)	-0.938376%
SUN-FR.036	1,000,000	(1,633.18)	-0.163318%	(4,320.98)	-0.432098%	(8,945.28)	-0.894528%
SUN-FR.037	1,000,000	(2,273.90)	-0.227390%	(6,016.17)	-0.601617%	(12,454.66)	-1.245466%
SUN-FR.038	1,000,000	(1,586.99)	-0.158699%	(4,198.79)	-0.419879%	(8,692.32)	-0.869232%
SUN-FR.039	1,000,000	(1,657.97)	-0.165797%	(4,386.58)	-0.438658%	(9,081.07)	-0.908107%
SUN-FR.040	1,000,000	(1,628.34)	-0.162834%	(4,308.20)	-0.430820%	(8,918.81)	-0.891881%
SUN-FR.041	1,000,000	(754.19)	-0.075419%	(1,995.39)	-0.199539%	(4,130.84)	-0.413084%
SUN-FR.042	1,000,000	(2,439.13)	-0.243913%	(6,453.34)	-0.645334%	(13,359.69)	-1.335969%
SUN-FR.043	1,000,000	(1,835.31)	-0.183531%	(4,855.78)	-0.485578%	(10,052.42)	-1.005242%
SUN-FR.044	1,000,000	(2,283.08)	-0.228308%	(6,040.46)	-0.604046%	(12,504.95)	-1.250495%
SUN-FR.045	1,000,000	(2,874.76)	-0.287476%	(7,605.90)	-0.760590%	(15,745.71)	-1.574571%
SUN-FR.046	1,000,000	(2,543.63)	-0.254363%	(6,729.82)	-0.672982%	(13,932.06)	-1.393206%

SUN-FR.047	1,000,000	(2,371.04)	-0.237104%	(6,273.18)	-0.627318%	(12,986.72)	-1.298672%
SUN-FR.048	1,000,000	(1,778.94)	-0.177894%	(4,706.64)	-0.470664%	(9,743.68)	-0.974368%

Tabel.5.9 Urutan tingkat risiko berdasarkan Value at Risk (VaR)

No Urut Risiko	Jenis Obligasi	Market Value Position	Value at Risk (VaR)							
			1 Hari		7 Hari		30 Hari			
1	SUN-FR.025	1,000,000	(116.22)	-0.0116%	SUN-FR.041	(1,995.39)	-0.1995%	SUN-FR.024	(2,539.83)	-0.2540%
2	SUN-FR.024	1,000,000	(959.96)	-0.0960%	SUN-FR.024	(2,539.83)	-0.2540%	SUN-FR.025	(3,085.52)	-0.3086%
3	SUN-FR.041	1,000,000	(754.19)	-0.0754%	SUN-FR.021	(3,036.69)	-0.3037%	SUN-FR.023	(3,920.10)	-0.3920%
4	SUN-FR.021	1,000,000	(1,147.76)	-0.1148%	SUN-FR.025	(3,085.52)	-0.3086%	SUN-FR.022	(4,087.34)	-0.4087%
5	SUN-FR.023	1,000,000	(1,481.66)	-0.1482%	SUN-FR.023	(3,920.10)	-0.3920%	SUN-FR.041	(4,130.84)	-0.4131%
6	SUN-FR.022	1,000,000	(1,544.87)	-0.1545%	SUN-FR.022	(4,087.34)	-0.4087%	SUN-FR.021	(6,286.55)	-0.6287%
7	SUN-FR.038	1,000,000	(1,586.99)	-0.1587%	SUN-FR.038	(4,198.79)	-0.4199%	SUN-FR.038	(8,692.32)	-0.8692%
8	SUN-FR.030	1,000,000	(1,617.47)	-0.1617%	SUN-FR.030	(4,279.41)	-0.4279%	SUN-FR.030	(8,859.22)	-0.8859%
9	SUN-FR.040	1,000,000	(1,628.34)	-0.1628%	SUN-FR.040	(4,308.20)	-0.4308%	SUN-FR.040	(8,918.81)	-0.8919%
10	SUN-FR.036	1,000,000	(1,633.18)	-0.1633%	SUN-FR.036	(4,320.98)	-0.4321%	SUN-FR.036	(8,945.28)	-0.8945%
11	SUN-FR.039	1,000,000	(1,657.97)	-0.1658%	SUN-FR.039	(4,386.58)	-0.4387%	SUN-FR.039	(9,081.07)	-0.9081%
12	SUN-FR.033	1,000,000	(1,706.59)	-0.1707%	SUN-FR.033	(4,515.21)	-0.4515%	SUN-FR.035	(9,383.76)	-0.9384%
13	SUN-FR.035	1,000,000	(1,713.23)	-0.1713%	SUN-FR.035	(4,532.79)	-0.4533%	SUN-FR.031	(9,645.65)	-0.9646%
14	SUN-FR.031	1,000,000	(1,761.05)	-0.1761%	SUN-FR.031	(4,659.29)	-0.4659%	SUN-FR.048	(9,743.68)	-0.9744%
15	SUN-FR.048	1,000,000	(1,778.94)	-0.1779%	SUN-FR.048	(4,706.64)	-0.4707%	SUN-FR.034	(9,816.01)	-0.9816%
16	SUN-FR.034	1,000,000	(1,792.15)	-0.1792%	SUN-FR.034	(4,741.58)	-0.4742%	SUN-FR.043	(10,052.42)	-1.0052%
17	SUN-FR.043	1,000,000	(1,835.31)	-0.1835%	SUN-FR.043	(4,855.78)	-0.4856%	SUN-FR.026	(10,225.25)	-1.0225%
18	SUN-FR.026	1,000,000	(1,866.86)	-0.1867%	SUN-FR.026	(4,939.25)	-0.4939%	SUN-FR.027	(10,464.65)	-1.0465%
19	SUN-FR.027	1,000,000	(1,910.58)	-0.1911%	SUN-FR.027	(5,054.91)	-0.5055%	SUN-FR.037	(12,454.66)	-1.2455%
20	SUN-FR.037	1,000,000	(2,273.90)	-0.2274%	SUN-FR.037	(6,016.17)	-0.6016%	SUN-FR.044	(12,504.95)	-1.2505%
21	SUN-FR.044	1,000,000	(2,283.08)	-0.2283%	SUN-FR.044	(6,040.46)	-0.6040%	SUN-FR.047	(12,986.72)	-1.2987%
22	SUN-FR.047	1,000,000	(2,371.04)	-0.2371%	SUN-FR.047	(6,273.18)	-0.6273%	SUN-FR.032	(13,195.25)	-1.3195%
23	SUN-FR.032	1,000,000	(2,409.11)	-0.2409%	SUN-FR.032	(6,373.91)	-0.6374%	SUN-FR.028	(13,230.03)	-1.3230%
24	SUN-FR.028	1,000,000	(2,415.46)	-0.2415%	SUN-FR.028	(6,390.71)	-0.6391%	SUN-FR.042	(13,359.69)	-1.3360%
25	SUN-FR.042	1,000,000	(2,439.13)	-0.2439%	SUN-FR.042	(6,453.34)	-0.6453%	SUN-FR.046	(13,932.06)	-1.3932%
26	SUN-FR.046	1,000,000	(2,543.63)	-0.2544%	SUN-FR.046	(6,729.82)	-0.6730%	SUN-FR.045	(15,745.71)	-1.5746%
27	SUN-FR.045	1,000,000	(2,874.76)	-0.2875%	SUN-FR.045	(7,605.90)	-0.7606%	SUN-FR.033	(22,896.28)	-2.2896%

Tabel.5. Korelasi value at risk dengan rata-rata harian (mean) return

Jenis Obligasi	Market Value Position	Value at Risk (VaR)			
		1 Hari	VAR %	Rata2 Harian	
SUN-FR.021	1,000,000	(1,147.76)	-0.114776%	-0.097000%	-0.017776%
SUN-FR.022	1,000,000	(1,544.87)	-0.154487%	-0.103000%	-0.051487%
SUN-FR.023	1,000,000	(1,481.66)	-0.148166%	-0.127700%	-0.020466%
SUN-FR.024	1,000,000	(959.96)	-0.095996%	-0.082800%	-0.013196%
SUN-FR.025	1,000,000	(116.22)	-0.011622%	-0.101500%	0.089678%
SUN-FR.026	1,000,000	(1,866.86)	-0.186686%	-0.149800%	-0.036886%
SUN-FR.027	1,000,000	(1,910.58)	-0.191058%	-0.154000%	-0.037058%

SUN-FR.028	1,000,000	(2,415.46)	-0.241546%	-0.177500%	-0.064046%
SUN-FR.030	1,000,000	(1,617.47)	-0.161747%	-0.163400%	0.001653%
SUN-FR.031	1,000,000	(1,761.05)	-0.176105%	-0.189500%	0.013395%
SUN-FR.032	1,000,000	(2,409.11)	-0.240911%	-0.174700%	-0.066211%
SUN-FR.033	1,000,000	(1,706.59)	-0.170659%	-0.132700%	-0.037959%
SUN-FR.034	1,000,000	(1,792.15)	-0.179215%	-0.189200%	0.009985%
SUN-FR.035	1,000,000	(1,713.23)	-0.171323%	-0.189900%	0.018577%
SUN-FR.036	1,000,000	(1,633.18)	-0.163318%	-0.186300%	0.022982%
SUN-FR.037	1,000,000	(2,273.90)	-0.227390%	-0.225700%	-0.001690%
SUN-FR.038	1,000,000	(1,586.99)	-0.158699%	-0.179000%	0.020301%
SUN-FR.039	1,000,000	(1,657.97)	-0.165797%	-0.187400%	0.021603%
SUN-FR.040	1,000,000	(1,628.34)	-0.162834%	-0.217400%	0.054566%
SUN-FR.041	1,000,000	(754.19)	-0.075419%	-0.012400%	-0.063019%
SUN-FR.042	1,000,000	(2,439.13)	-0.243913%	-0.245900%	0.001987%
SUN-FR.043	1,000,000	(1,835.31)	-0.183531%	-0.205100%	0.021569%
SUN-FR.044	1,000,000	(2,283.08)	-0.228308%	-0.225500%	-0.002808%
SUN-FR.045	1,000,000	(2,874.76)	-0.287476%	-0.264100%	-0.023376%
SUN-FR.046	1,000,000	(2,543.63)	-0.254363%	-0.205200%	-0.049163%
SUN-FR.047	1,000,000	(2,371.04)	-0.237104%	-0.239800%	0.002696%
SUN-FR.048	1,000,000	(1,778.94)	-0.177894%	-0.183200%	0.005306%
Corelasi			0.79785355		

LAMPIRAN : 4 Tahapan Valuasi Portofolio

4.A : Valuasi Dengan Modified Duration & Harga Aktual

Januari 2008	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Estimasi Mod Duration	Gain/Loss	%
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	103.856%	(226,400,000)	-2.26%	103.700%	(242,000,000)	-2.42%
Obligasi FR.031	18-Dec-07	105.600%	10,000,000,000	103.856%	(174,400,000)	-1.74%	103.700%	(190,000,000)	-1.90%
Obligasi FR.031	21-Jan-08	104.900%	10,000,000,000	103.856%	(104,400,000)	-1.04%	103.700%	(120,000,000)	-1.20%
Obligasi FR.031	29-Jan-08	103.650%	10,000,000,000	103.856%	20,600,000	0.21%	103.700%	5,000,000	0.05%
Obligasi FR.027	16-Jan-08	100.550%	10,000,000,000	100.279%	(27,100,000)	-0.27%	100.305%	(24,500,000)	-0.25%
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	106.459%	(19,100,000)	-0.19%	106.145%	(50,500,000)	-0.51%
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	107.799%	(14,100,000)	-0.14%	107.500%	(44,000,000)	-0.44%
TOTAL			70,000,000,000		(544,900,000)	-0.78%		(666,000,000)	-0.95%

Februari 2008	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Estimasi Mod Duration	Gain/Loss	%
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	102.099%	(402,100,000)	-4.02%	102.062%	(405,800,000)	-4.06%
Obligasi FR.031	18-Dec-07	105.600%	10,000,000,000	102.099%	(350,100,000)	-3.50%	102.062%	(353,800,000)	-3.54%
Obligasi FR.031	21-Jan-08	104.900%	10,000,000,000	102.099%	(280,100,000)	-2.80%	102.062%	(283,800,000)	-2.84%
Obligasi FR.031	29-Jan-08	103.650%	10,000,000,000	102.099%	(155,100,000)	-1.55%	102.062%	(158,800,000)	-1.59%
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	105.032%	(161,800,000)	-1.62%	104.869%	(178,100,000)	-1.78%
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	106.524%	(141,600,000)	-1.42%	106.377%	(156,300,000)	-1.56%
Obligasi FR.048	18-Feb-08	93.500%	10,000,000,000	92.066%	(143,400,000)	-1.43%	92.022%	(147,800,000)	-1.48%
Obligasi FR.027	16-Jan-08	100.550%	10,000,000,000	92.066%	(848,400,000)	-8.48%	99.139%	(141,100,000)	-1.41%
Obligasi FR.027	18-Feb-08	100.150%	10,000,000,000	92.066%	(808,400,000)	-8.08%	99.139%	(101,100,000)	-1.01%
TOTAL			90,000,000,000		(3,291,000,000)	-3.66%		(1,926,600,000)	-2.14%

Maret 2008	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Estimasi Mod Duration	Gain/Loss	%
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	94.327%	(1,179,300,000)	-11.79%	94.205%	(1,191,500,000)	-11.92%
Obligasi FR.031	18-Dec-07	105.600%	10,000,000,000	94.327%	(1,127,300,000)	-11.27%	94.205%	(1,139,500,000)	-11.40%
Obligasi FR.031	21-Jan-08	104.900%	10,000,000,000	94.327%	(1,057,300,000)	-10.57%	94.205%	(1,069,500,000)	-10.70%
Obligasi FR.031	29-Jan-08	103.650%	10,000,000,000	94.327%	(932,300,000)	-9.32%	94.205%	(944,500,000)	-9.44%
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	98.829%	(782,100,000)	-7.82%	98.844%	(780,500,000)	-7.81%
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	99.981%	(795,900,000)	-7.96%	99.991%	(794,900,000)	-7.95%
Obligasi FR.048	18-Feb-08	93.500%	10,000,000,000	84.090%	(941,000,000)	-9.41%	82.919%	(1,058,100,000)	-10.58%
Obligasi FR.048	5-Mar-08	92.000%	10,000,000,000	84.090%	(791,000,000)	-7.91%	82.919%	(908,100,000)	-9.08%
Obligasi FR.048	6-Mar-08	91.850%	10,000,000,000	84.090%	(776,000,000)	-7.76%	82.919%	(893,100,000)	-8.93%
TOTAL			90,000,000,000		(8,382,200,000)	-9.31%		(8,779,800,000)	-9.76%

Apr-08	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Estimasi Mod Duration	Gain/Loss	%
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	87.569%	(1,855,100,000)	-18.55%	86.49%	(1,963,300,000)	-19.63%
Obligasi FR.031	18-Dec-07	106.120%	10,000,000,000	87.569%	(1,855,100,000)	-18.55%	86.49%	(1,963,300,000)	-19.63%
Obligasi FR.031	21-Jan-08	106.120%	10,000,000,000	87.569%	(1,855,100,000)	-18.55%	86.49%	(1,963,300,000)	-19.63%
Obligasi FR.031	29-Jan-08	106.120%	10,000,000,000	87.569%	(1,855,100,000)	-18.55%	86.49%	(1,963,300,000)	-19.63%
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	90.047%	(1,660,300,000)	-16.60%	89.26%	(1,738,900,000)	-17.39%
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	93.113%	(1,482,700,000)	-14.83%	92.57%	(1,537,500,000)	-15.38%
Obligasi FR.048	18-Feb-08	93.500%	10,000,000,000	78.432%	(1,506,800,000)	-15.07%	75.63%	(1,787,500,000)	-17.88%
Obligasi FR.048	5-Mar-08	92.000%	10,000,000,000	78.432%	(1,356,800,000)	-13.57%	75.63%	(1,637,500,000)	-16.38%
Obligasi FR.048	6-Mar-08	91.850%	10,000,000,000	78.432%	(1,341,800,000)	-13.42%	75.63%	(1,622,500,000)	-16.23%
TOTAL			90,000,000,000		(14,768,800,000)	-16.41%		(16,177,100,000)	-17.97%

Mei 2008	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Estimasi Mod Duration	Gain/Loss	%
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	88.946%	(1,717,400,000)	-17.17%	88.091%	(1,802,900,000)	-18.03%
Obligasi FR.031	18-Dec-07	105.600%	10,000,000,000	88.946%	(1,665,400,000)	-16.65%	88.091%	(1,750,900,000)	-17.51%
Obligasi FR.031	21-Jan-08	104.900%	10,000,000,000	88.946%	(1,595,400,000)	-15.95%	88.091%	(1,680,900,000)	-16.81%
Obligasi FR.031	29-Jan-08	103.650%	10,000,000,000	88.946%	(1,470,400,000)	-14.70%	88.091%	(1,555,900,000)	-15.56%
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	90.689%	(1,596,100,000)	-15.96%	89.948%	(1,670,200,000)	-16.70%
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	93.226%	(1,471,400,000)	-14.71%	92.650%	(1,529,000,000)	-15.29%
Obligasi FR.048	18-Feb-08	93.500%	10,000,000,000	78.749%	(1,475,100,000)	-14.75%	75.951%	(1,754,900,000)	-17.55%
Obligasi FR.048	5-Mar-08	92.000%	10,000,000,000	78.749%	(1,325,100,000)	-13.25%	75.951%	(1,604,900,000)	-16.05%
Obligasi FR.048	6-Mar-08	91.850%	10,000,000,000	78.749%	(1,310,100,000)	-13.10%	75.951%	(1,589,900,000)	-15.90%
Obligasi FR.027	15-Apr-08	91.750%	10,000,000,000	85.905%	(584,500,000)	-5.85%	83.844%	(790,600,000)	-7.91%
TOTAL			100,000,000,000		(14,210,900,000)	-14.21%		(15,730,100,000)	-15.73%

Juni 2008	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Estimasi Mod Duration	Capital Gain (Capital Loss)	%
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	85.531%	(2,058,900,000)	-20.59%	83.934%	(2,218,600,000)	-22.19%
Obligasi FR.031	18-Dec-07	105.600%	10,000,000,000	85.531%	(2,006,900,000)	-20.07%	83.934%	(2,166,600,000)	-21.67%
Obligasi FR.031	21-Jan-08	104.900%	10,000,000,000	85.531%	(1,936,900,000)	-19.37%	83.934%	(2,096,600,000)	-20.97%
Obligasi FR.031	29-Jan-08	103.650%	10,000,000,000	85.531%	(1,811,900,000)	-18.12%	83.934%	(1,971,600,000)	-19.72%
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	87.961%	(1,868,900,000)	-18.69%	86.666%	(1,998,400,000)	-19.98%
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	90.746%	(1,719,400,000)	-17.19%	89.991%	(1,794,900,000)	-17.95%
Obligasi FR.048	18-Feb-08	93.500%	10,000,000,000	76.166%	(1,733,400,000)	-17.33%	72.288%	(2,121,200,000)	-21.21%
Obligasi FR.048	5-Mar-08	92.000%	10,000,000,000	76.166%	(1,583,400,000)	-15.83%	72.288%	(1,971,200,000)	-19.71%
Obligasi FR.048	6-Mar-08	91.850%	10,000,000,000	76.166%	(1,568,400,000)	-15.68%	72.288%	(1,956,200,000)	-19.56%
Obligasi FR.027	15-Apr-08	91.750%	10,000,000,000	83.289%	(846,100,000)	-8.46%	80.309%	(1,144,100,000)	-11.44%
TOTAL		0.837	100,000,000,000		(17,134,200,000)	-17.13%		(19,439,400,000)	-19.44%

4.B : Valuasi Dengan Value At Risk & Harga Aktual

31-Jan-08	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Holding Periode	VaR 30 Hari	Estimasi VaR	Gain/Loss
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	103.856%	(226,400,000)	-2.26%	49	-0.974%	-1.591%	(159,146,773)
Obligasi FR.031	18-Dec-07	105.600%	10,000,000,000	103.856%	(174,400,000)	-1.74%	44	-0.974%	-1.429%	(142,907,307)
Obligasi FR.031	21-Jan-08	104.900%	10,000,000,000	103.856%	(104,400,000)	-1.04%	10	-0.974%	-0.325%	(32,478,933)
Obligasi FR.031	29-Jan-08	103.650%	10,000,000,000	103.856%	20,800,000	0.21%	2	-0.974%	-0.065%	(6,495,787)
Obligasi FR.027	16-Jan-08	100.550%	10,000,000,000	100.279%	(27,100,000)	-0.27%	15	-1.245%	-0.623%	(62,273,300)
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	106.459%	(19,100,000)	-0.19%	15	-0.886%	-0.443%	(44,296,100)
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	107.799%	(14,100,000)	-0.14%	9	-1.046%	-0.314%	(31,393,950)
TOTAL			70,000,000,000		(544,900,000)	-0.78%			-0.68%	(478,992,150)

29-Feb-08	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Holding Periode	VaR 30 Hari	Estimasi VaR	Gain/Loss
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	102.099%	(402,100,000)	-4.02%	78	-0.974%	-2.533%	(253,335,680)
Obligasi FR.031	18-Dec-07	105.600%	10,000,000,000	102.099%	(350,100,000)	-3.50%	73	-0.974%	-2.371%	(237,096,213)
Obligasi FR.031	21-Jan-08	104.900%	10,000,000,000	102.099%	(280,100,000)	-2.80%	39	-0.974%	-1.267%	(126,667,840)
Obligasi FR.031	29-Jan-08	103.650%	10,000,000,000	102.099%	(155,100,000)	-1.55%	31	-0.974%	-1.007%	(100,684,693)
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	105.032%	(161,800,000)	-1.62%	44	-0.886%	-1.299%	(129,935,227)
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	106.524%	(141,600,000)	-1.42%	38	-1.046%	-1.326%	(132,552,233)
Obligasi FR.048	18-Feb-08	93.500%	10,000,000,000	92.066%	(143,400,000)	-1.43%	11	-0.982%	-0.360%	(35,992,037)
Obligasi FR.027	16-Jan-08	100.550%	10,000,000,000	92.066%	(848,400,000)	-8.48%	44	-1.245%	-1.827%	(182,668,347)
Obligasi FR.027	18-Feb-08	100.150%	10,000,000,000	92.066%	(808,400,000)	-8.08%	11	-1.245%	-0.457%	(45,667,087)
TOTAL			90,000,000,000		(3,291,000,000)	-3.66%			-1.38%	(1,244,599,357)

31-Mar-08	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Holding Periode	VaR 30 Hari	Estimasi VaR	Gain/Loss
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	94.327%	(1,179,300,000)	-11.79%	109	-0.974%	-3.540%	(354,020,373)
Obligasi FR.031	18-Dec-07	105.600%	10,000,000,000	94.327%	(1,127,300,000)	-11.27%	104	-0.974%	-3.378%	(337,780,907)
Obligasi FR.031	21-Jan-08	104.900%	10,000,000,000	94.327%	(1,057,300,000)	-10.57%	70	-0.974%	-2.274%	(227,352,533)
Obligasi FR.031	29-Jan-08	103.650%	10,000,000,000	94.327%	(932,300,000)	-9.32%	62	-0.974%	-2.014%	(201,369,387)
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	98.829%	(782,100,000)	-7.82%	75	-0.886%	-2.215%	(221,480,500)
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	99.981%	(795,900,000)	-7.96%	69	-1.046%	-2.407%	(240,686,950)
Obligasi FR.048	18-Feb-08	93.500%	10,000,000,000	84.090%	(941,000,000)	-9.41%	42	-0.982%	-1.374%	(137,424,140)
Obligasi FR.048	5-Mar-08	92.000%	10,000,000,000	84.090%	(791,000,000)	-7.91%	26	-0.982%	-0.851%	(85,072,087)
Obligasi FR.048	6-Mar-08	91.850%	10,000,000,000	84.090%	(776,000,000)	-7.76%	25	-0.982%	-0.818%	(81,800,083)
TOTAL			90,000,000,000		(8,382,200,000)	-9.31%			-2.10%	(1,886,986,960)

30-Apr-08	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Holding Periode	VaR 30 Hari	Estimasi VaR	Gain/Loss
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	87.569%	(1,855,100,000)	-18.55%	139	-0.974%	-4.515%	(451,457,173)
Obligasi FR.031	18-Dec-07	106.120%	10,000,000,000	87.569%	(1,855,100,000)	-18.55%	134	-0.974%	-4.352%	(435,217,707)
Obligasi FR.031	21-Jan-08	106.120%	10,000,000,000	87.569%	(1,855,100,000)	-18.55%	100	-0.974%	-3.248%	(324,789,333)
Obligasi FR.031	29-Jan-08	106.120%	10,000,000,000	87.569%	(1,855,100,000)	-18.55%	92	-0.974%	-2.988%	(298,806,187)
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	90.047%	(1,660,300,000)	-16.60%	105	-0.886%	-3.101%	(310,072,700)
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	93.113%	(1,482,700,000)	-14.83%	99	-1.046%	-3.453%	(345,333,450)
Obligasi FR.048	18-Feb-08	93.500%	10,000,000,000	78.432%	(1,506,800,000)	-15.07%	72	-0.982%	-2.356%	(235,584,240)
Obligasi FR.048	5-Mar-08	92.000%	10,000,000,000	78.432%	(1,356,800,000)	-13.57%	56	-0.982%	-1.832%	(183,232,187)
Obligasi FR.048	6-Mar-08	91.850%	10,000,000,000	78.432%	(1,341,800,000)	-13.42%	55	-0.982%	-1.800%	(179,960,183)
TOTAL			90,000,000,000		(14,768,800,000)	-16.41%			-3.07%	(2,764,453,160)

30-May-08	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Holding Periode	VaR 30 Hari	Estimasi VaR	Gain/Loss
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	88.946%	(1,717,400,000)	-17.17%	169	-0.974%	-5.489%	(548,893,973)
Obligasi FR.031	18-Dec-07	105.600%	10,000,000,000	88.946%	(1,665,400,000)	-16.65%	164	-0.974%	-5.327%	(532,654,507)
Obligasi FR.031	21-Jan-08	104.900%	10,000,000,000	88.946%	(1,595,400,000)	-15.95%	130	-0.974%	-4.222%	(422,226,133)
Obligasi FR.031	29-Jan-08	103.650%	10,000,000,000	88.946%	(1,470,400,000)	-14.70%	122	-0.974%	-3.962%	(396,242,987)
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	90.689%	(1,596,100,000)	-15.96%	135	-0.886%	-3.987%	(398,664,900)
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	93.226%	(1,471,400,000)	-14.71%	129	-1.046%	-4.500%	(449,979,950)
Obligasi FR.048	18-Feb-08	93.500%	10,000,000,000	78.749%	(1,475,100,000)	-14.75%	102	-0.982%	-3.337%	(333,744,340)
Obligasi FR.048	5-Mar-08	92.000%	10,000,000,000	78.749%	(1,325,100,000)	-13.25%	86	-0.982%	-2.814%	(281,392,287)
Obligasi FR.048	6-Mar-08	91.850%	10,000,000,000	78.749%	(1,310,100,000)	-13.10%	85	-0.982%	-2.781%	(278,120,283)
Obligasi FR.027	15-Apr-08	91.750%	10,000,000,000	85.905%	(584,500,000)	-5.85%	45	-1.245%	-1.868%	(186,819,900)
TOTAL			100,000,000,000		(14,210,900,000)	-14.21%			-3.83%	(3,828,739,260)

30-Jun-08	Tgl Beli	Harga Beli	Nominal Value	Harga Aktual	Capital Gain (Capital Loss)	%	Holding Periode	VaR 30 Hari	Estimasi VaR	Capital Gain (Capital Loss)
Obligasi FR.031	13-Dec-07	106.120%	10,000,000,000	85.531%	(2,058,900,000)	-20.59%	200	-0.974%	-6.496%	(649,578,667)
Obligasi FR.031	18-Dec-07	105.600%	10,000,000,000	85.531%	(2,006,900,000)	-20.07%	195	-0.974%	-6.333%	(633,339,200)
Obligasi FR.031	21-Jan-08	104.900%	10,000,000,000	85.531%	(1,936,900,000)	-19.37%	161	-0.974%	-5.229%	(522,910,827)
Obligasi FR.031	29-Jan-08	103.650%	10,000,000,000	85.531%	(1,811,900,000)	-18.12%	153	-0.974%	-4.969%	(496,927,680)
Obligasi FR.030	16-Jan-08	106.650%	10,000,000,000	87.961%	(1,868,900,000)	-18.69%	166	-0.886%	-4.902%	(490,210,173)
Obligasi FR.026	22-Jan-08	107.940%	10,000,000,000	90.746%	(1,719,400,000)	-17.19%	160	-1.046%	-5.581%	(558,114,667)
Obligasi FR.048	18-Feb-08	93.500%	10,000,000,000	76.166%	(1,733,400,000)	-17.33%	133	-0.982%	-4.352%	(435,176,443)
Obligasi FR.048	5-Mar-08	92.000%	10,000,000,000	76.166%	(1,583,400,000)	-15.83%	117	-0.982%	-3.828%	(382,824,390)
Obligasi FR.048	6-Mar-08	91.850%	10,000,000,000	76.166%	(1,568,400,000)	-15.68%	116	-0.982%	-3.796%	(379,552,387)
Obligasi FR.027	15-Apr-08	91.750%	10,000,000,000	83.289%	(846,100,000)	-8.46%	76	-1.245%	-3.155%	(315,518,053)
TOTAL		0.837	100,000,000,000		(17,134,200,000)	-17.13%			-4.86%	(4,864,152,487)

LAMPIRAN : 5 Tahapan Uji Sharpe Measure

Tabel: 1 Rasio Sharpe Berdasarkan Harga Aktual

Periode	FRM1		FRM2		FRM3		FRM4		FRM5		Rata-Rata
	Gain	Loss	Gain	Loss	Gain	Loss	Gain	Loss	Gain	Loss	
8/30/2008	90.7455	-0.0029	83.2888	-0.0022	87.9611	-0.0026	85.5309	-0.0054	76.1663	-0.0025	
8/27/2008	91.0090	-0.0012	83.4681	-0.0023	88.1891	-0.0006	86.9950	0.0042	76.3604	-0.0009	
8/26/2008	91.1215	-0.0010	83.6618	0.0007	88.2401	-0.0002	85.6315	0.0054	76.4299	0.0031	
8/25/2008	91.2171	-0.0005	83.8061	-0.0015	88.2548	-0.0018	85.1715	-0.0083	76.1903	-0.0033	
8/24/2008	91.2658	-0.0018	83.7345	-0.0038	88.4088	-0.0012	85.8813	-0.0037	76.4456	-0.0080	
8/23/2008	91.4087	0.0009	84.0579	0.0010	88.5129	0.0003	86.2042	-0.0017	77.0583	0.0026	
8/20/2008	91.3264	-0.0024	83.9773	-0.0004	88.4897	-0.0027	86.3500	-0.0069	76.8417	0.0051	
8/19/2008	91.5481	-0.0117	84.0091	-0.0152	88.7338	-0.0138	86.9542	0.0224	76.4550	-0.0218	
8/18/2008	92.6365	0.0223	85.3080	0.0259	89.9792	0.0250	85.0474	0.0002	76.1625	0.0334	
8/17/2008	90.6125	0.0043	83.1557	0.0031	87.7889	0.0048	85.0310	0.0029	75.6392	0.0041	
8/16/2008	90.2255	0.0010	82.8988	0.0005	87.3704	-0.0003	84.7885	0.0004	75.3340	-0.0023	
8/13/2008	90.1351	0.0018	82.8594	0.0037	87.3934	0.0034	84.7578	0.0009	75.5089	0.0031	
8/12/2008	89.9728	-0.0017	82.5510	-0.0020	87.1000	-0.0042	84.8780	-0.0061	75.2749	-0.0040	
8/11/2008	90.1220	-0.0164	82.7159	-0.0005	87.4879	0.0004	85.2008	0.0011	75.5742	-0.0087	
8/10/2008	91.6250	0.0028	82.7678	-0.0099	87.4351	-0.0183	85.1102	-0.0130	76.2383	-0.0079	
8/9/2008	91.3697	-0.0048	83.5961	-0.0076	89.0818	-0.0014	86.2331	-0.0284	76.8423	-0.0070	
8/6/2008	91.8104	-0.0041	84.2342	-0.0045	89.1870	-0.0057	88.7500	0.0072	77.3836	-0.0018	
8/5/2008	92.1840	-0.0012	84.6116	-0.0022	89.6972	-0.0008	88.1116	0.0004	77.5265	-0.0039	
8/4/2008	92.2960	-0.0024	84.7973	-0.0017	89.7080	-0.0011	88.0794	0.0015	77.8270	0.0012	
8/3/2008	92.5224	-0.0038	84.9450	-0.0024	89.8662	-0.0058	87.9478	-0.0139	77.7349	-0.0050	
8/2/2008	92.8773	-0.0037	85.1500	-0.0088	90.3920	-0.0033	89.1833	0.0027	78.1233	-0.0079	
	-2.1318	-0.0011	-1.8614	-0.0011	-2.4309	-0.0013	-3.6524	-0.0020	-1.9570	-0.0012	
Rata-rata Gain(Loss)/ Hari	-0.114%		-0.108%		-0.133%		-0.204%		-0.122%		-3.810%
Rata-rata Gain(Loss)/ Bulan	-3.180%		-3.015%		-3.727%		-5.715%		-3.413%		
Rata-rata Gain(Loss)/ Tahun	-38.155%		-36.175%		-44.719%		-68.577%		-40.959%		
Return Kupon / tahun	11.000%		9.500%		10.750%		11.000%		9.000%		
Return / Tahun	-27.155%		-26.675%		-33.969%		-57.577%		-31.959%		
Risk free (Rata-rata SBI)	8.500%		8.500%		8.500%		8.500%		8.500%		
Standar Deviasi	85.228%		82.979%		97.939%		140.479%		90.788%		99.482%
Rasio Sharpe	-41.836%		-42.391%		-43.362%		-47.037%		-44.565%		-43.838%

Periode	FRM1		FRM2		FRM3		FRM4		FRM5		Rata-Rata
	Gain	Loss	Gain	Loss	Gain	Loss	Gain	Loss	Gain	Loss	
5/30/2008	93.2259	-0.0004	85.9053	-0.0008	90.8887	-0.0026	88.9456	-0.0006	78.7492	0.0025	
5/29/2008	93.2807	-0.0026	85.9732	-0.0037	90.9248	0.0002	88.9973	0.0044	78.5556	-0.0039	
5/28/2008	93.5051	0.0046	86.2940	0.0174	90.9093	0.0100	88.6053	0.0047	78.8626	-0.0008	
5/27/2008	93.0783	-0.0027	84.8161	-0.0034	90.0100	-0.0052	88.1898	-0.0043	78.9250	0.0013	
5/26/2008	93.3292	-0.0063	85.1020	-0.0137	90.4841	-0.0075	88.5698	-0.0076	78.8204	-0.0098	
5/23/2008	93.9218	-0.0077	86.2851	-0.0087	91.1717	-0.0043	89.2516	-0.0029	79.6044	-0.0097	
5/22/2008	94.6549	-0.0043	87.0480	-0.0077	91.5644	-0.0057	89.5137	-0.0043	80.3808	-0.0030	
5/21/2008	95.0807	0.0015	87.7239	-0.0002	92.0922	0.0093	89.9040	0.0031	80.6214	0.0052	
5/19/2008	94.9185	0.0037	87.7371	0.0047	91.2471	-0.0035	89.6304	0.0002	80.2031	0.0026	
5/18/2008	94.5700	0.0086	87.3287	0.0141	91.5659	0.0060	89.6132	0.0051	79.9963	0.0080	
5/15/2008	93.7633	0.0001	88.1162	-0.0001	91.0235	-0.0003	89.1544	0.0048	79.3606	0.0044	
5/14/2008	93.7623	0.0030	86.1274	0.0025	91.0471	0.0027	88.7302	0.0013	79.0152	0.0006	
5/13/2008	93.4782	0.0025	85.9168	0.0022	90.8021	0.0031	88.6107	0.0023	78.9687	0.0049	
5/12/2008	93.2393	0.0019	85.7304	0.0018	90.5252	0.0026	88.4053	0.0028	78.5828	0.0015	
5/9/2008	93.0683	-0.0002	85.5790	0.0018	90.2861	-0.0012	88.1577	-0.0009	78.4653	-0.0003	
5/8/2008	93.0808	-0.0001	85.4174	-0.0019	90.3987	0.0029	88.2371	0.0060	78.4919	0.0014	
5/7/2008	93.0883	0.0022	85.5791	0.0049	90.1381	0.0025	87.7126	-0.0009	78.3805	0.0027	
5/6/2008	92.8883	-0.0004	85.1500	0.0008	89.9158	-0.0010	87.7926	0.0025	78.1895	0.0007	
5/5/2008	92.9225	0.0022	85.0953	0.0028	90.0052	0.0020	87.5705	0.0003	78.1116	-0.0023	
5/2/2008	92.7143	-0.0043	84.8471	-0.0066	89.8238	-0.0025	87.5409	-0.0003	78.2917	-0.0018	
	0.5115	0.0003	1.0582	0.0005	0.8649	0.0005	1.4047	0.0008	0.4575	0.0003	
Rata-rata Gain(Loss)/ Hari	0.028%		0.064%		0.049%		0.080%		0.030%		1.410%
Rata-rata Gain(Loss)/ Bulan	0.789%		1.800%		1.371%		2.247%		0.843%		
Rata-rata Gain(Loss)/ Tahun	9.473%		21.600%		16.452%		26.965%		10.110%		
Return Kupon / tahun	11.000%		9.500%		10.750%		11.000%		9.000%		
Return / Tahun	20.473%		31.100%		27.202%		37.965%		18.110%		
Risk free (Rata-rata SBI)	8.500%		8.500%		8.500%		8.500%		8.500%		
Standar Deviasi	70.306%		88.521%		61.832%		71.602%		75.590%		73.570%
Rasio Sharpe	17.030%		25.531%		30.248%		41.151%		14.036%		25.599%

Periode Tgl	FR0028		FR0027		FR0026		FR0025		FR0024		Rata-Rata
	Marga	R	Marga	R	Marga	R	Marga	R	Marga	R	
4/30/2008	93.1128	-0.0007	85.4095	0.0010	90.0466	0.0010	87.5694	0.0019	78.4321	0.0035	
4/29/2008	93.1791	0.0010	85.3284	0.0021	89.9574	0.0001	87.3992	0.0048	78.1550	0.0041	
4/28/2008	93.0815	0.0002	85.1461	-0.0018	89.9501	0.0015	86.9784	0.0004	77.8325	-0.0006	
4/25/2008	93.0634	0.0058	85.3034	0.0153	89.8158	0.0091	86.9477	0.0094	77.8759	0.0089	
4/24/2008	92.5270	-0.0093	84.0214	-0.0147	89.0098	-0.0173	86.1407	-0.0026	77.2176	-0.0057	
4/23/2008	93.3970	-0.0115	85.2751	-0.0138	90.5747	-0.0398	85.3691	-0.0219	77.6579	-0.0319	
4/22/2008	94.4857	-0.0158	86.4587	-0.0170	94.3270	0.0074	88.3030	-0.0222	80.2155	-0.0112	
4/21/2008	96.0039	-0.0078	87.9607	-0.0081	93.6305	-0.0044	90.3083	-0.0122	81.1219	-0.0089	
4/19/2008	96.7605	-0.0065	88.4983	-0.0048	94.0490	-0.0095	91.4272	-0.0037	81.8512	-0.0030	
4/17/2008	97.3901	-0.0033	88.9304	-0.0101	94.9827	-0.0031	91.7867	-0.0042	82.0961	-0.0069	
4/16/2008	97.7127	-0.0011	89.8377	0.0003	95.2494	-0.0058	92.1539	-0.0006	82.8675	0.0063	
4/15/2008	97.8177	-0.0054	89.8143	-0.0028	96.7880	-0.0060	92.2071	0.0015	82.1526	0.0137	
4/14/2008	98.3480	-0.0088	90.0696	-0.0191	96.3685	-0.0018	92.0685	-0.0110	81.0438	-0.0342	
4/11/2008	98.0173	0.0081	91.8205	0.0108	96.5441	0.0112	93.0682	0.0121	83.9100	0.0333	
4/10/2008	98.4152	0.0150	90.8409	0.0164	95.4708	0.0159	91.9738	0.0256	81.2045	0.0074	
4/9/2008	96.9578	0.0132	89.3720	0.0125	93.9720	0.0138	89.8739	0.0273	80.6089	0.0277	
4/8/2008	95.8928	-0.0051	86.2897	0.0018	92.8888	-0.0028	87.2937	0.0035	78.4400	-0.0175	
4/7/2008	96.1840	-0.0064	88.1063	-0.0069	92.9500	-0.0040	86.9920	-0.0189	79.8333	-0.0011	
4/4/2008	96.8060	-0.0154	88.7204	-0.0137	93.3269	-0.0178	88.6689	-0.0172	79.9187	-0.0422	
4/3/2008	98.3167	-0.0014	89.9500	-0.0048	94.9949	-0.0257	90.2250	-0.0093	83.4375	0.0038	
4/2/2008	98.4528	-0.0148	90.9810	-0.0196	97.5000	-0.0046	91.0750	-0.0380	83.1383	-0.0139	
4/1/2008	98.9338	-0.0009	92.1910	-0.0031	97.9505	-0.0089	94.4731	0.0016	84.3098	0.0026	
	-6.8210	-0.0033	-6.7815	-0.0037	-7.9039	-0.0043	-8.9037	-0.0034	-5.8777	-0.0031	
Rata-rata Gain(Loss)/ Hari	-0.335%		-0.372%		-0.434%		-0.342%		-0.315%		-10.335%
Rata-rata Gain(Loss)/ Bulan	-9.714%		-10.802%		-12.580%		-9.918%		-8.128%		
Rata-rata Gain(Loss)/ Tahun	-118.584%		-129.619%		-150.858%		-119.010%		-109.541%		
Return Kupon / tahun	11.000%		9.500%		10.750%		11.000%		9.000%		
Return / Tahun	-105.564%		-120.119%		-140.208%		-108.010%		-100.541%		
Risk free (Rata-rata SBI)	8.500%		8.500%		8.500%		8.500%		8.500%		
Standar Deviasi	230.241%		236.878%		268.328%		250.582%		220.668%		242.454%
Rasio Sharpe	-49.541%		-54.343%		-55.420%		-46.496%		-49.414%		-50.218%

Periode Tgl	FR0028		FR0027		FR0026		FR0025		FR0024		Rata-Rata
	Marga	R	Marga	R	Marga	R	Marga	R	Marga	R	
3/31/2008	99.9814	-0.0145	92.4822	-0.0091	96.8289	0.0010	94.3265	-0.0063	84.0698	-0.0097	
3/28/2008	101.4544	-0.0062	93.3348	-0.0080	98.7341	-0.0118	94.9282	-0.0120	84.9149	-0.0199	
3/27/2008	102.0906	-0.0068	94.0884	-0.0107	99.8678	-0.0085	96.0814	-0.0046	86.6350	0.0005	
3/26/2008	102.7857	-0.0015	95.1035	-0.0030	100.7514	-0.0013	96.5212	-0.0096	86.5882	-0.0023	
3/25/2008	102.9191	-0.0031	95.3888	0.0000	100.8811	0.0002	97.4563	0.0064	86.7853	-0.0001	
3/24/2008	103.2402	-0.0019	95.3881	0.0010	100.8653	0.0023	96.8358	-0.0019	86.7931	-0.0009	
3/19/2008	103.4328	0.0181	95.2911	0.0168	100.6330	0.0114	97.0211	0.0157	86.8712	0.0204	
3/18/2008	101.5922	-0.0009	93.7146	0.0021	99.4940	-0.0007	95.5243	-0.0164	85.1375	0.0008	
3/17/2008	101.6633	-0.0207	93.5194	-0.0224	99.5685	-0.0217	97.1140	-0.0115	85.0900	-0.0420	
3/14/2008	103.8283	-0.0114	95.6630	-0.0106	101.7759	-0.0183	98.2444	-0.0052	88.8208	-0.0105	
3/13/2008	105.0223	-0.0045	96.6910	-0.0093	103.6747	-0.0041	98.7591	-0.0058	89.7647	-0.0046	
3/12/2008	105.5007	-0.0055	97.5965	-0.0031	104.1041	-0.0054	99.3393	-0.0107	90.1840	-0.0082	
3/11/2008	106.0791	-0.0019	97.9036	-0.0063	104.6725	0.0019	100.4166	-0.0072	90.9270	-0.0044	
3/10/2008	106.2823	-0.0029	98.5259	-0.0023	104.4766	-0.0009	101.1462	-0.0043	91.3281	-0.0024	
3/7/2008	106.5920	0.0004	98.7495	-0.0004	104.5655	-0.0030	101.5786	0.0005	91.5447	-0.0028	
3/6/2008	106.5534	-0.0002	98.7854	0.0005	104.8773	-0.0021	101.5248	0.0011	91.7831	0.0012	
3/5/2008	106.5713	0.0013	98.7360	-0.0014	105.1021	0.0029	101.4145	0.0000	91.6680	0.0026	
3/4/2008	106.4308	0.0000	98.8741	-0.0007	104.8028	-0.0021	101.4182	-0.0029	91.4289	-0.0029	
3/3/2008	106.4317	-0.0009	98.9470	-0.0019	105.0272	0.0000	101.7153	-0.0038	91.6964	-0.0040	
	-6.4503	-0.0033	-6.4648	-0.0036	-6.1983	-0.0032	-7.3888	-0.0041	-7.6066	-0.0047	
Rata-rata Gain(Loss)/ Hari	-0.330%		-0.362%		-0.317%		-0.413%		-0.469%		-10.709%
Rata-rata Gain(Loss)/ Bulan	-9.248%		-10.132%		-8.870%		-11.575%		-13.134%		
Rata-rata Gain(Loss)/ Tahun	-110.979%		-121.589%		-108.548%		-138.805%		-157.613%		
Return Kupon / tahun	11.000%		9.500%		10.750%		11.000%		9.000%		
Return / Tahun	-99.970%		-112.088%		-95.798%		-127.805%		-148.613%		
Risk free (Rata-rata SBI)	8.500%		8.500%		8.500%		8.500%		8.500%		
Standar Deviasi	217.820%		221.424%		240.581%		251.944%		277.063%		246.802%
Rasio Sharpe	-49.848%		-54.460%		-43.353%		-54.141%		-56.707%		-51.012%

Periode Tgl	FR0028		FR0027		FR0026		FR0025		FR0024		Rata-Rata
	Marga	R	Marga	R	Marga	R	Marga	R	Marga	R	
2/29/2008	106.5242	-0.0007	99.1304	-0.0005	105.0316	0.0007	102.0988	-0.0038	92.0661	0.0000	
2/28/2008	106.6020	-0.0037	99.1821	-0.0046	104.9537	-0.0068	102.4908	-0.0011	92.0629	-0.0047	
2/27/2008	107.0027	-0.0022	99.6409	-0.0011	105.6678	-0.0015	102.8082	-0.0052	92.5004	-0.0031	
2/26/2008	107.2354	0.0009	99.7523	0.0001	105.8217	0.0013	103.1482	0.0015	92.7853	0.0029	

2/25/2008	107.1428	-0.0002	99.7469	-0.0003	105.6837	-0.0010	102.9900	0.0007	92.5518	-0.0008
2/22/2008	107.1650	-0.0003	99.7751	0.0000	105.7930	-0.0002	102.9194	-0.0010	92.6256	-0.0021
2/21/2008	107.2012	-0.0022	99.7772	-0.0021	105.8089	-0.0023	103.0275	-0.0030	92.8251	-0.0032
2/20/2008	107.4378	-0.0007	99.9620	-0.0010	106.0556	-0.0008	103.3421	-0.0003	93.1250	0.0013
2/19/2008	107.5125	-0.0002	100.0884	-0.0001	106.1413	0.0011	103.3739	-0.0005	93.0036	-0.0009
2/18/2008	107.5347	0.0004	100.0975	0.0007	106.0229	0.0000	103.4304	0.0003	93.0895	0.0009
2/15/2008	107.4899	-0.0007	100.0323	0.0012	106.0256	-0.0010	103.3983	-0.0005	93.0018	-0.0024
2/14/2008	107.5629	0.0014	99.9094	0.0006	106.1353	0.0010	103.4550	0.0016	93.2221	-0.0012
2/13/2008	107.4171	-0.0002	99.8534	0.0001	106.0293	0.0003	103.2908	0.0001	93.3378	-0.0014
2/12/2008	107.4438	-0.0006	99.8419	-0.0005	105.9952	-0.0005	103.2794	-0.0011	93.4679	-0.0004
2/11/2008	107.5109	-0.0005	99.8915	-0.0009	106.0477	-0.0017	103.3978	-0.0012	93.5076	-0.0015
2/8/2008	107.5672	-0.0006	99.9859	-0.0012	106.2310	0.0003	103.5170	0.0005	93.6520	-0.0027
2/6/2008	107.6399	0.0001	100.1018	-0.0002	108.1947	-0.0008	103.4645	-0.0012	93.9051	-0.0009
2/5/2008	107.6299	0.0000	100.1167	0.0002	108.2628	0.0001	103.5864	-0.0011	93.8895	-0.0001
2/4/2008	107.6287	-0.0006	100.0964	-0.0008	108.2580	-0.0011	103.7019	-0.0018	93.9965	-0.0014
2/1/2008	107.6923	-0.0010	100.1748	-0.0010	108.3895	-0.0008	103.8842	0.0003	94.1287	-0.0006
	-1.1681	-0.0006	-1.0444	-0.0008	-1.3379	-0.0007	-1.7854	-0.0008	-2.0626	-0.0011
Rata-rata Gain(Loss)/ Hari	-0.059%	-0.057%	-0.067%	-0.085%	-0.114%					
Rata-rata Gain(Loss)/ Bulan	-1.664%	-1.610%	-1.885%	-2.384%	-3.183%					-2.145%
Rata-rata Gain(Loss)/ Tahun	-19.963%	-19.319%	-22.620%	-28.612%	-38.198%					
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%					
Return / Tahun	-8.963%	-9.819%	-11.870%	-17.612%	-29.198%					
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%					
Standar Deviasi	32.841%	28.404%	37.373%	43.007%	61.419%					40.509%
Rasio Sharpe	-53.174%	-64.496%	-54.506%	-60.716%	-61.378%					-58.854%

1/31/2008	107.7992	0.00001	100.2787	-0.0004	106.4589	0.0010	103.8561	0.0000	94.1871	0.0001
1/30/2008	107.7982	0.00008	100.3223	-0.0002	106.3549	0.0005	103.8562	0.0008	94.1776	0.0002
1/29/2008	107.7349	0.00005	100.3394	0.0010	106.2882	0.0001	103.7757	0.0011	94.1577	0.0004
1/28/2008	107.6709	-0.0001	100.2366	0.0003	106.2896	0.0011	103.6884	-0.0006	94.1222	0.0003
1/25/2008	107.6791	-0.0012	100.2074	-0.0014	106.1698	-0.0017	103.7295	-0.0048	94.0976	-0.0010
1/24/2008	107.8053	0.0017	100.3439	0.0023	106.3469	0.0014	104.2321	-0.0012	94.1890	0.0042
1/23/2008	107.6190	-0.0001	100.1166	0.0019	106.2016	-0.0007	104.3589	-0.0009	93.7910	-0.0047
1/22/2008	107.6248	-0.0026	99.9238	-0.0043	106.2716	-0.0028	104.4529	-0.0069	94.2324	-0.0030
1/21/2008	107.9067	0.0000	100.3596	-0.0005	106.5422	0.0009	105.1820	0.0010	94.5199	0.0006
1/18/2008	107.9089	0.0004	100.4097	0.0009	106.4512	-0.0001	106.0788	0.0001	94.4640	0.0007
1/17/2008	107.8608	0.0000	100.3195	-0.0005	106.4654	-0.0002	105.0664	-0.0018	94.3980	-0.0002
1/16/2008	107.8646	-0.0018	100.3675	-0.0004	106.4828	-0.0001	105.2581	-0.0007	94.4187	-0.0021
1/15/2008	108.0572	0.0011	100.4047	0.0003	106.4885	-0.0001	106.3280	0.0007	94.6212	0.0012
1/14/2008	107.9381	0.0008	100.3722	0.0011	106.5012	0.0017	105.2548	0.0007	94.5073	0.0003
1/11/2008	107.8452	0.0013	100.2646	0.0029	106.3247	0.0018	105.1798	0.0056	94.4774	0.0037
1/9/2008	107.7034	0.0013	99.9774	0.0022	106.1293	0.0022	104.5889	0.0002	94.1279	0.0011
1/8/2008	107.5598	0.0005	99.7579	0.0059	105.8931	0.0037	104.5883	0.0023	94.0266	0.0124
1/7/2008	107.5025	0.0031	99.1739	0.0011	105.4986	0.0009	104.3259	-0.0013	92.8780	-0.0004
1/4/2008	107.1753	0.0018	99.0608	0.0027	105.4024	0.0008	104.4576	0.0020	92.9126	0.0012
1/3/2008	106.9802	0.0003	98.7933	0.0001	105.3155	0.0010	104.2531	-0.0010	92.8041	-0.0005
1/2/2008	106.9447	0.0000	98.7841	0.0000	105.2141	0.0000	104.3594	0.0000	92.8499	0.0000
	0.8545	0.0004	-15.4955	-0.0014	-17.2530	-0.0015	-18.8285	-0.0017	-16.6836	-0.0017
Rata-rata Gain(Loss)/ Hari	0.040%	-0.144%	-0.151%	-0.167%	-0.165%					
Rata-rata Gain(Loss)/ Bulan	1.156%	-4.179%	-4.389%	-4.855%	-4.791%					-3.067%
Rata-rata Gain(Loss)/ Tahun	13.877%	-50.151%	-52.863%	-58.256%	-57.491%					
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%					
Return / Tahun	24.877%	-40.651%	-41.913%	-47.250%	-48.491%					
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%					
Standar Deviasi	29.889%	54.757%	42.311%	55.989%	59.789%					45.737%
Rasio Sharpe	54.793%	-89.762%	-119.147%	-99.585%	-95.320%					-63.426%

Tabel : 2 Rasio Sharpe Berdasarkan Harga Estimasi - Modified Duration

31 Januari 2006	FR0026	FR0027	FR0038	FR0031	FR0048	Rata-Rata
Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	-0.440%	-0.250%	-0.510%	-1.368%	0.000%	-0.642%
Rata-rata Gain(Loss)/ Tahun	-5.280%	-3.000%	-6.120%	-16.410%	0.000%	
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%	
Return / Tahun	5.720%	6.500%	4.630%	-5.410%	9.000%	
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%	
Standar Deviasi	29.889%	54.757%	42.311%	55.989%	59.789%	45.737%
Rasio Sharpe	-9.301%	-3.652%	-9.146%	-24.844%	0.836%	-11.736%

Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	-1.120%	-0.960%	-1.270%	-1.640%	-1.480%	-1.294%
Rata-rata Gain(Loss)/ Tahun	-13.440%	-11.520%	-15.240%	-19.680%	-17.760%	
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%	
Return / Tahun	-2.440%	-2.020%	-4.490%	-8.680%	-8.760%	
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%	
Standar Deviasi	32.841%	28.404%	37.373%	43.007%	61.419%	40.609%
Rasio Sharpe	-33.312%	-37.037%	-34.758%	-39.947%	-28.102%	-34.631%

31 Maret 2006	FR0026	FR0027	FR0038	FR0031	FR0048	Rata-Rata
Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	-6.390%	-0.960%	-6.030%	-7.858%	-8.050%	-7.082%
Rata-rata Gain(Loss)/ Tahun	-76.680%	-11.520%	-72.360%	-94.296%	-96.600%	
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%	
Return / Tahun	-65.680%	-2.020%	-61.610%	-83.296%	-87.600%	
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%	
Standar Deviasi	217.620%	28.404%	240.581%	251.944%	277.063%	246.802%
Rasio Sharpe	-34.087%	-37.037%	-29.142%	-36.435%	-34.685%	-33.587%

Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	-7.430%	-0.960%	-9.580%	-7.700%	-7.300%	-8.003%
Rata-rata Gain(Loss)/ Tahun	-89.160%	-11.520%	-114.960%	-92.400%	-87.600%	
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%	
Return / Tahun	-78.160%	-2.020%	-104.210%	-81.400%	-78.600%	
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%	
Standar Deviasi	230.241%	28.404%	268.328%	250.582%	220.666%	242.454%
Rasio Sharpe	-37.639%	-37.037%	-42.005%	-35.876%	-39.471%	-38.748%

Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	0.090%	-7.910%	0.690%	1.588%	0.330%	-1.043%
Rata-rata Gain(Loss)/ Tahun	1.080%	-94.920%	8.280%	19.050%	3.960%	
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%	
Return / Tahun	12.080%	-85.420%	19.030%	30.050%	12.960%	
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%	
Standar Deviasi	70.306%	88.521%	61.832%	71.602%	75.590%	73.570%
Rasio Sharpe	5.092%	-106.099%	17.030%	30.097%	5.900%	-9.596%

	FR003	FR004	FR007	FR009	FR010	Rata-Rata
Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	-2.660%	-3.530%	-3.280%	-2.573%	-3.660%	-3.141%
Rata-rata Gain(Loss)/ Tahun	-31.920%	-42.360%	-39.360%	-30.870%	-43.920%	
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%	
Return / Tahun	-20.920%	-32.860%	-28.610%	-19.870%	-34.920%	
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%	
Standar Deviasi	85.226%	82.979%	97.939%	140.479%	90.788%	99.482%
Rasio Sharpe	-34.520%	-49.844%	-37.891%	-20.195%	-47.826%	-38.055%

Tabel : 3 Rasio Sharpe Berdasarkan Harga Estimasi - Value at Risk

	FR003	FR004	FR007	FR009	FR010	Rata-Rata
Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	-0.314%	-0.623%	-0.443%	-0.853%		-0.558%
Rata-rata Gain(Loss)/ Tahun	-3.768%	-7.476%	-5.316%	-10.236%		
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%		
Return / Tahun	7.232%	2.024%	5.434%	0.764%		
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%		
Standar Deviasi	29.889%	54.757%	42.311%	55.987%		45.736%
Rasio Sharpe	-4.242%	-11.827%	-7.246%	-13.817%		-9.283%

Tabel : Rasio Sharpe Berdasarkan Harga Estimasi - Value at Risk

	FR003	FR004	FR007	FR009	FR010	Rata-Rata
Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	-1.012%	-0.519%	-0.856%	-0.942%	-0.360%	-0.738%
Rata-rata Gain(Loss)/ Tahun	-12.144%	-8.228%	-10.272%	-11.304%	-4.320%	
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%	
Return / Tahun	-1.144%	3.272%	0.478%	-0.304%	4.680%	
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%	
Standar Deviasi	32.841%	28.404%	37.373%	43.007%	61.419%	40.609%
Rasio Sharpe	-29.366%	-18.406%	-21.465%	-20.471%	-6.220%	-19.185%

Tabel : Rasio Sharpe Berdasarkan Harga Estimasi - Value at Risk

	FR003	FR004	FR007	FR009	FR010	Rata-Rata
Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	-1.074%	-0.960%	-0.916%	-1.007%	-0.564%	-0.890%
Rata-rata Gain(Loss)/ Tahun	-12.888%	-11.520%	-10.992%	-12.084%	-6.768%	
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%	
Return / Tahun	-1.888%	-2.020%	-0.242%	-1.084%	2.232%	
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%	
Standar Deviasi	217.620%	28.404%	240.581%	251.944%	277.063%	246.802%
Rasio Sharpe	-4.773%	-37.037%	-3.634%	-3.804%	-2.262%	-3.618%

Tabel : Rasio Sharpe Berdasarkan Harga Estimasi - Value at Risk

	FR003	FR004	FR007	FR009	FR010	Rata-Rata
Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	-1.053%	-0.960%	-0.886%	-0.974%	-0.982%	-0.974%
Rata-rata Gain(Loss)/ Tahun	-12.636%	-11.520%	-10.632%	-11.688%	-11.784%	
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%	
Return / Tahun	-1.636%	-2.020%	0.118%	-0.688%	-2.784%	
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%	
Standar Deviasi	230.241%	28.404%	268.328%	250.582%	220.666%	242.454%
Rasio Sharpe	-4.402%	-37.037%	-3.124%	-3.667%	-5.114%	-4.077%

Tabel : Rasio Sharpe Berdasarkan Harga Estimasi - Value at Risk

	30 Mei 2008	FR0026	FR0027	FR0034	FR0031	FR0028	Rata-Rata
Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	-1.047%	-1.868%	-0.886%	-0.974%	-0.981%		-1.151%
Rata-rata Gain(Loss)/ Tahun	-12.564%	-22.416%	-10.632%	-11.688%	-11.772%		
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%		
Return / Tahun	-1.564%	-12.916%	0.118%	-0.688%	-2.772%		
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%		
Standar Deviasi	70.306%	88.521%	61.832%	71.602%	75.590%		73.570%
Rasio Sharpe	-14.315%	-24.193%	-13.556%	-12.832%	-14.912%		-15.962%

Tabel : Rasio Sharpe Berdasarkan Harga Estimasi - Value at Risk

	31 Juni 2008	FR0026	FR0027	FR0034	FR0031	FR0028	Rata-Rata
Rata-rata Gain(Loss)/ Hari	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	
Rata-rata Gain(Loss)/ Bulan	-1.061%	-1.287%	-0.915%	-1.007%	-1.015%		-1.061%
Rata-rata Gain(Loss)/ Tahun	-12.972%	-15.444%	-10.980%	-12.084%	-12.180%		
Return Kupon / tahun	11.000%	9.500%	10.750%	11.000%	9.000%		
Return / Tahun	-1.972%	-5.944%	-0.230%	-1.084%	-3.180%		
Risk free (Rata-rata SBI)	8.500%	8.500%	8.500%	8.500%	8.500%		
Standar Deviasi	85.226%	82.979%	97.939%	140.479%	90.788%		99.482%
Rasio Sharpe	-12.287%	-17.407%	-8.914%	-6.822%	-12.865%		-11.659%

Tabel : 4 Ringkasan Sharpe Performance Index dari Modified Duration, Value at Risk (VaR), dan Harga Aktual

Periode	Metode Modified Duration			Metode Value at Risk					
	Return	Stdev	Sharpe	Return	Stdev	Sharpe	Return	Stdev	Sharpe
Jan-08	-0.640%	45.733%	-11.736%	-0.558%	45.737%	-9.283%	-3.067%	45.737%	-63.425%
Feb-08	-1.294%	40.609%	-34.631%	-0.738%	40.609%	-19.185%	-2.145%	40.609%	-58.854%
Mar-08	-7.082%	246.802%	-33.587%	-0.890%	246.802%	-3.618%	-10.709%	246.802%	-51.012%
Apr-08	-8.003%	242.454%	-38.748%	-0.974%	242.454%	-4.077%	-10.335%	242.454%	-50.218%
May-08	-1.043%	73.570%	-9.596%	-1.151%	73.570%	-15.962%	1.410%	73.570%	25.599%
Jun-08	-3.141%	99.482%	-38.055%	-1.061%	99.482%	-11.659%	-3.810%	99.482%	-43.838%

Periode	Metode Modified Duration			Metode Value at Risk					
	Return	Stdev	Sharpe	Return	Stdev	Sharpe	Return	Stdev	Sharpe
1	-0.006400	0.457330	-0.117360	-0.005580	0.457370	-0.092830	-0.030670	0.457370	-0.634250
2	-0.012940	0.406090	-0.346310	-0.007380	0.406090	-0.191850	-0.021450	0.406090	-0.588540
3	-0.070820	2.468020	-0.335870	-0.008900	2.468020	-0.036180	-0.107090	2.468020	-0.510120
4	-0.080030	2.424540	-0.387480	-0.009740	2.424540	-0.040770	-0.103350	2.424540	-0.502180
5	-0.010430	0.735700	-0.095960	-0.011510	0.735700	-0.159620	0.014100	0.735700	0.255990
6	-0.031410	0.994820	-0.380550	-0.010610	0.994820	-0.116590	-0.038100	0.994820	-0.438380