

LAMPIRAN

Hasil Hitung Metode VAR

1. Bank Muamalat Indonesia

Tahun 2013

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		62098509	20473968	9698084	3139315
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	2.142428529	2.12808054	2.169996708	2.159594869
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	3.065	3.17875	3.345	3.4575
$\alpha\sigma\sqrt{T} - \mu T$		1.729679236	1.684526329	1.691796165	1.651553023
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	154993484.1	50759344.61	24517204.07	7898290.581
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	107410501.6	34488938.16	16407181.32	5184745.178

Tahun 2014

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		76106165	30333791	8839030	11477119
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	2.278055248	2.270399587	2.320769192	2.313129837
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	3.1025	3.215	3.37375	3.48625
$\alpha\sigma\sqrt{T} - \mu T$		1.878309364	1.841265519	1.860258609	1.82323376
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	201980766.6	80233347.95	23898051.02	30928497.36
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	142950922.4	55852563.43	16442881.65	20925470.83

Tahun 2015

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		68308354	27360495	7605191	7872588
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	1.448919137	1.758350147	1.906678738	1.552679711
\sqrt{T}		0.5	0.5	0.5	0.5
Expected	μ	4.19	4.85625	4.932857143	4.501428571

Return					
$\alpha\sigma VT - \mu T$		0.640490795	0.834415421	0.988066444	0.683514721
VaR (mean)	$A0\alpha\sigma VT$	115303872.8	56047369.91	16893264.21	14240502.93
VaR (zero)	$A0(\alpha\sigma VT - \mu T)$	43750871.96	22830018.95	7514434.027	5381029.788

Tahun 2016

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		67146454	28611531	6893537	4433766
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	1.150152164	2.990427585	8.938025409	3.228922587
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	4.1525	6.44	8.19125	6.07625
$\alpha\sigma VT - \mu T$		0.301802271	1.873848137	8.364987102	2.242632314
VaR (mean)	$A0\alpha\sigma VT$	89971364.86	99678228.97	71781019.33	16678474.57
VaR (zero)	$A0(\alpha\sigma VT - \mu T)$	20264952.3	53613664.06	57664348.09	9943306.903

Tahun 2017

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		53533866	24137920	12358691	4632640
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.740636792	1.752658695	1.884765522	1.084362057
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	3.12	6.08875	6.77375	4.57875
$\alpha\sigma VT - \mu T$		0.082841862	0.519659879	0.502314333	0.118594297
VaR (mean)	$A0\alpha\sigma VT$	46191260.63	49285948.69	27136618.41	5852329.783
VaR (zero)	$A0(\alpha\sigma VT - \mu T)$	4434845.154	12543508.59	6207947.622	549404.6832

2. Bank Mega Syariah

Tahun 2013

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		14946054	5090175	881302	470681
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.337276381	0.369718361	0.369718361	0.369718361
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	4.54875	4.7775	4.7775	4.7775
$\alpha\sigma\sqrt{T} - \mu T$		-0.74426052	-0.763653109	-0.763653109	-0.763653109
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	5872707.918	2192449.801	379596.0639	202732.6103
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-11123757.9	-3887127.965	-673009.0124	-359437.009

Tahun 2014

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		13451514	5988429	644350	392138
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.139565653	0.159452187	0.154488403	0.159452187
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	4.8175	4.7875	4.58	4.5775
$\alpha\sigma\sqrt{T} - \mu T$		-1.04178101	-1.011113202	-0.96502101	-0.958613202
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	2187135.272	1112421.339	115969.4619	72844.25997
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-14013531.9	-6054979.621	-621811.2881	-375908.6638

Tahun 2015

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		10789360	2795953	401190	210890
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.551088209	0.398528544	0.381433699	0.397104101
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	5.24125	4.8525	4.6375	4.6325
$\alpha\sigma\sqrt{T} - \mu T$		-0.66829474	-0.748839247	-0.715004741	-0.695498723

VaR (mean)	$A0\alpha\sigma\sqrt{T}$	6926960.779	1298121.145	178276.9043	97563.25558
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-7210472.5	-2093719.339	-286852.7519	-146673.7257

Tahun 2016

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		11252961	2828405	66772	29591
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.409370161	0.142916059	0.114418821	0.143845982
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	5.35875	5.0325	4.7125	4.7275
$\alpha\sigma\sqrt{T} - \mu T$		-0.862771263	-1.091627791	-1.044827073	-1.01429443
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	5366719.819	470921.5386	8900.569169	4958.876634
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-9708731.37	-3087565.502	-69765.19333	-30013.98649

Tahun 2017

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		13302201	2792725	68747	75721
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.217781017	0.969896902	0.960451283	0.92294366
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	4.825	4.505	4.33	4.3425
$\alpha\sigma\sqrt{T} - \mu T$		-0.952535115	0.003679891	0.036425744	-0.010395636
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	3374966.397	3155583.454	76922.78816	81417.44269
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-12670813.56	10276.92226	2504.160656	-787.1679389

3. Bank BCA Syariah

Tahun 2013

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		1513626	298677	43439	27,261
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.497413309	0.033040379	0.049916597	0.052519838
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	5.188	5.4125	5.3975	5.3725
$\alpha\sigma\sqrt{T} - \mu T$		-	-	-	-
		0.717513495	-1.314632958	-1.291222164	-1.281939389
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	877125.8406	11496.68761	2526.101027	1667.980934
		-	-	-	-
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	1086047.081	-392650.628	-56089.3996	-34946.94969

Tahun 2014

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		2,095,863	336,246	156,465	9,690
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	1.52165042	0.005	0.005	0.062383224
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	4.772	5.4575	5.4525	5.5125
$\alpha\sigma\sqrt{T} - \mu T$		0.579722739	-1.35855	-1.3573	-1.305448544
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	3715383.998	1958.63295	911.408625	704.234861
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	1215019.439	-456807.0033	-212369.9445	-12649.79639

Tahun 2015

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		7,542,475	1,986,757	192,172	29,873
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.07	0.07	0.07	0.093585968
\sqrt{T}		0.5	0.5	0.5	0.5
Expected	μ	5.405	5.405	5.405	5.4075

Return					
$\alpha\sigma\sqrt{T} - \mu T$		-1.2697	-1.2697	-1.2697	-1.242847348
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	615088.8363	162020.0334	15671.6266	3256.983056
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	9576680.508	-2522585.363	-244000.7884	-37127.57882

Tahun 2016

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		10,098,651	1,918,539	110,654	58,418
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.049916597	0.049916597	0.043588989	0.05228129
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	5.3875	5.3875	5.395	5.39
$\alpha\sigma\sqrt{T} - \mu T$		-	-	-	-
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	1.288722164	-1.288722164	1.297968827	1.286592297
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	587265.1917	111568.4831	5619.139883	3558.106217
		-	-	-	-
		13014355.37	-2472463.733	143625.4426	75160.14878

Tahun 2017

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		9,601,058	1,882,211	97,470	123,527
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0	0	0.015275252	0.015275252
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	5.32	5.32	5.316666667	5.313333333
$\alpha\sigma\sqrt{T} - \mu T$		-1.33	-1.33	-	-
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	0	0	1.311370998	1.310537664
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	0	0	1734.543852	2198.245598
		-	-	-	-
		12769407.14	-2503340.63	127819.3311	161886.7861

4. Bank Panin Syariah

Tahun 2013

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		2505670	1894327	560442	37465
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.107857931	0.153920975	0.148492424	0.070237692
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	4.815	4.8725	4.895	4.943333333
$\alpha\sigma\sqrt{T} - \mu T$		-1.07809551	-1.038807064	-1.050756326	-1.154006423
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	314848.6857	339686.8084	96952.92065	3065.645214
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-2701351.577	-1967840.268	-588887.9768	-43234.85062

Tahun 2014

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		7069253	3999828	477766	160734
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.133897615	0.285131549	0.285131549	0.349936219
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	4.864285714	5.1	5.11	5.07625
$\alpha\sigma\sqrt{T} - \mu T$		-1.060080707	-0.942821746	-0.945321746	-0.861386805
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	1102737.88	1328655.882	158703.4758	65527.34512
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-7493978.715	-3771124.818	-451642.5892	-138454.1468

Tahun 2015

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		12601331	5051934	960695	181405
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.153850577	0.076594169	0.076594169	0.438737366
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	5.052	5.22	5.22	5.237142857
$\alpha\sigma\sqrt{T} - \mu T$		-1.083764078	-1.215767794	-1.215767794	-0.798156683
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	2258611.181	450795.2176	85724.93457	92721.36191

VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-13656869.87	-6141978.652	-1167982.04	-144789.6131
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Tahun 2016

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		11788711	5966792	1650304	880082
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.05946988	0.072743843	0.072743843	0.069522179
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	5.041666667	5.1325	5.1325	5.135
$\alpha\sigma\sqrt{T} - \mu T$		-1.191134256	-1.198378423	-1.198378423	-1.202756662
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	816750.3158	505665.1969	139857.6148	71280.77907
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-14041937.51	-7150474.788	-1977688.705	-1058524.488

Tahun 2017

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		14894437	8842798	1844732	550436
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.565225619	0.533315104	0.533315104	0.534914323
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	4.62	4.7575	4.7575	4.76
$\alpha\sigma\sqrt{T} - \mu T$		-0.496512154	-0.568062904	-0.568062904	-0.566824813
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	9807805.734	5494137.36	1146154.305	343018.0571
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-7395269.001	-5023265.511	-1047923.817	-312000.7829

5. Bank Bukopin Syariah

Tahun 2013

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		6,915,138,562	2,359,740,652	658,235,540	192,237,407
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.439396908	0.258342934	0.28081514	0.449444101
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	6.33875	6.73625	6.82	5.83
$\alpha\sigma\sqrt{T} - \mu T$		-1.072790102	-1.383092982	-1.377850362	-0.933897622
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	3539841436	710210006.3	215341518.7	100655963.4
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-7418492204	-3263740735	-906950077	-179530057.3

Tahun 2014

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		7,236,082,066	2,994,829,055	825,054,448	267,171,334
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.125925148	0.166368781	0.231882821	0.562810232
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	6.58	6.9275	6.93375	5.90875
$\alpha\sigma\sqrt{T} - \mu T$		-1.498297203	-1.53805537	-1.463294013	-0.82151358
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	1061553480	580456660.4	222883085.5	175177275.9
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	10841801519	-4606212909	-1207297234	-219484879

Tahun 2015

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		2,342,189,518	687,594,689	133,699,197	63,799,082
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.352632954	3.324218705	0.581738773	0.596950584

\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	6.44	7.736	7.082	5.78
$\alpha\sigma\sqrt{T} - \mu T$		-1.199182609	1.938714792	-1.092774329	-0.749552569
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	962212187	2662858123	90611377.94	44368907.65
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-2808712937	1333049994	-146103050.4	-47820765.84

Tahun 2016

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		4,716,823,846	2,365,812,084	489,936,588	427,701,346
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.071701265	2.730716481	0.756339871	0.678380424
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	6.42625	7.03125	6.9225	6.485
$\alpha\sigma\sqrt{T} - \mu T$		-1.523030526	1.4234722	-0.849489051	-0.830936806
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	394005606.6	7526321787	431700740.6	338018016.9
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-7183866704	3367667733	-416195767	-355392790.3

Tahun 2017

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		12,047,933	3757928	814622	486,818
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	0.451898772	3.880397393	5.589886105	0.845471128
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	5.70875	8.96625	8.703333333	6.4125
$\alpha\sigma\sqrt{T} - \mu T$		-0.900725431	2.279100463	4.336383979	-0.618151136
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	6342779.737	16988325.93	5304995.491	479503.0067
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-10851879.64	8564695.445	3532513.79	-300927.0996

6. Bank Victoria Syariah

Tahun 2015

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		1,484,443	252,473	227,028	17,148
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	1.217031909	1.280026041	1.024288371	1.697056275
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	7.505	7.52	7.925	7.95
$\alpha\sigma\sqrt{T} - \mu T$		-0.458407826	-0.388769662	-0.787954048	-0.01042944
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	2104705.89	376495.3972	270911.5934	33902.80597
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-680480.2891	-98153.84282	-178887.6316	-178.8440337

Tahun 2016

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		2,355,999	877,293	396,238	94,350
A		2.33	2.33	2.33	2.33
Std. Deviasi	σ	19.90666848	25.75003236	20.20438189	7.77316109
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	19.2975	19.185	16.73857143	8.266666667
$\alpha\sigma\sqrt{T} - \mu T$		18.36689378	25.2025377	19.35346205	6.989066003
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	54638606.05	26317726.46	9326691.611	854408.3774
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	43272383.38	22110009.91	7668577.094	659418.3774

Tahun 2017

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		2,026,664	1,217,770	368,463	111,135
A		2.33	2.33	2.33	2.33

Std. Deviasi	σ	0.648086928	1.223982571	1.529710524	1.021909976
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	μ	6.648333333	6.916666667	6.901428571	6.69
$\alpha\sigma\sqrt{T} - \mu T$		-0.907062062	-0.303226972	0.056755617	-0.481974877
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	1530174.43	1736466.582	656642.6138	132309.0095
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-1838310.026	-369260.7095	20912.34492	-53564.278

7. Bank Maybank Syariah

Tahun 2013

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		2,496,583	16,536	4,000	
A		2.33	2.33	2.33	2.33
Std. Deviasi	Σ	0.804363102	0.79675906	0.795670577	
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	M	2.91	5.7525	6.6575	
$\alpha\sigma\sqrt{T} - \mu T$		0.209583014	-0.509900695	-0.737418778	
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	2339505.522	15349.11711	3707.824888	
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	523241.3897	-8431.71789	-2949.675112	

Tahun 2014

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		2,085,145	163,349	8,604	10372
α		2.33	2.33	2.33	2.33
Std. Deviasi	Σ	0.590254183	1.421009031	0.71280549	1.754658086
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	M	3.67	6.54	7.3325	4.9825
$\alpha\sigma\sqrt{T} - \mu T$		-0.229853877	0.020475521	-1.002706604	0.798551671
VaR (mean)	$A0\alpha\sigma\sqrt{T}$	1433841.874	270420.2709	7144.919879	21202.20043
VaR (zero)	$A0(\alpha\sigma\sqrt{T} - \mu T)$	-479278.6631	3344.655931	-8627.287621	8282.577927

Tahun 2015

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		2,315,036	245,927	38,669	13,822
α		2.33	2.33	2.33	2.33
Std. Deviasi	Σ	0.72069411	3.046893226	2.478890881	1.154844867
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	M	3.56	7.8875	7.085	5.33
$\alpha\sigma\sqrt{T} - \mu T$		-0.050391362	1.577755609	1.116657876	0.01289427
VaR (mean)	A0$\alpha\sigma\sqrt{T}$	1943724.223	872950.0067	111672.5097	18596.0396
VaR (zero)	A0($\alpha\sigma\sqrt{T} - \mu T$)	-116657.8171	388012.7036	43180.04342	178.2245995

Tahun 2016

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		1,820,362	378,215	115,303	26818
α		2.33	2.33	2.33	2.33
Std. Deviasi	Σ	1.273840509	2.017991989	0.520800666	1.417779955
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	M	4.40875	6.4875	5.915	3.2
$\alpha\sigma\sqrt{T} - \mu T$		0.381836693	0.729085667	0.872017225	0.851713647
VaR (mean)	A0$\alpha\sigma\sqrt{T}$	2701461.248	889168.5886	69958.10921	44295.65659
VaR (zero)	A0($\alpha\sigma\sqrt{T} - \mu T$)	695081.0065	275751.1355	-100546.202	22841.25659

Tahun 2017

Keterangan		Deposito Mudharabah 1 Bulan	Deposito Mudharabah 3 Bulan	Deposito Mudharabah 6 Bulan	Deposito Mudharabah 12 Bulan
A0		877,182	278,963	183,891	1800
α		2.33	2.33	2.33	2.33
Std. Deviasi	Σ	1.00430413	0.777233341	0.486098413	0
\sqrt{T}		0.5	0.5	0.5	0.5
Expected Return	M	3.55375	5.5875	5.8825	5.33
$\alpha\sigma\sqrt{T} - \mu T$		0.281576812	-0.491398158	0.904320349	-1.3325

VaR (mean)	A0$\alpha\sigma\sqrt{T}$	1026315.494	252594.5364	104138.3285	0
VaR (zero)	A0($\alpha\sigma\sqrt{T} - \mu T$)	246994.1107	-137081.9042	166296.3734	-2398.5