

## ALTERNATIF UNTUK 8 SAHAM (A,B,C,D,E,F,G,H)

|      | SHM A | SIM B | SHM C | SHM D | SHM E | SHM F | SHM G | SIM H | Return | Varian       | Risk     | Sharpe Index |
|------|-------|-------|-------|-------|-------|-------|-------|-------|--------|--------------|----------|--------------|
| Ret  | -3.88 | 22.03 | -7.7  | 0.74  | -1.15 | 6.76  | 0.47  | 7.86  | Porto  | Porto        | Porto    | (Rp-Rf)/Sp   |
| Risk | 40.85 | 134.6 | 13.56 | 24.99 | 41.64 | 47.39 | 39.24 | 25.51 | folio  | folio        | folio    |              |
| No   | 01    | 100   | 0     | 0     | 0     | 0     | 0     | 0     | -3.88  | 166.874 09   | 408.502  | -0.047       |
| 02   | 89.99 | 1.43  | 1.43  | 1.43  | 1.43  | 1.43  | 1.43  | 1.43  | -3.08  | 126.744 23   | 356.01   | -0.052       |
| 03   | 79.99 | 2.86  | 2.86  | 2.86  | 2.86  | 2.86  | 2.86  | 2.86  | -2.27  | 94.605 76    | 307.58   | -0.058       |
| 04   | 69.99 | 4.29  | 4.29  | 4.29  | 4.29  | 4.29  | 4.29  | 4.29  | -1.47  | 71.614 44    | 267.61   | -0.063       |
| 05   | 59.99 | 5.72  | 5.72  | 5.72  | 5.72  | 5.72  | 5.72  | 5.72  | -0.67  | 57.421 74    | 239.63   | -0.067       |
| 06   | 49.99 | 7.15  | 7.15  | 7.15  | 7.15  | 7.15  | 7.15  | 7.15  | 0.13   | 52.093 73    | 228.04   | -0.067       |
| 07   | 39.99 | 8.56  | 8.56  | 8.56  | 8.56  | 8.56  | 8.56  | 8.56  | 0.93   | 55.163 24    | 234.87   | -0.062       |
| 08   | 29.99 | 10.01 | 10.01 | 10.01 | 10.01 | 10.01 | 10.01 | 10.01 | 1.74   | 67.491 79    | 259.79   | -0.053       |
| 09   | 19.99 | 11.44 | 11.44 | 11.44 | 11.44 | 11.44 | 11.44 | 11.44 | 2.54   | 88.397 85    | 297.32   | -0.044       |
| 10   | 9.91  | 12.87 | 12.87 | 12.87 | 12.87 | 12.87 | 12.87 | 12.87 | 3.35   | 118.133 33   | 343.71   | -0.035       |
| 11   | 0     | 14.3  | 14.3  | 14.3  | 14.3  | 14.3  | 14.3  | 14.3  | 4.15   | 156.522 57   | 395.63   | -0.029       |
| 12   | 0     | 100   | 0     | 0     | 0     | 0     | 0     | 0     | 22.03  | 1.811.717 84 | 1.346.09 | 0.005        |
| 13   | 1.43  | 89.99 | 1.43  | 1.43  | 1.43  | 1.43  | 1.43  | 1.43  | 19.87  | 1.505.537 86 | 1.227.00 | 0.004        |
| 14   | 2.86  | 79.99 | 2.86  | 2.86  | 2.86  | 2.86  | 2.86  | 2.86  | 17.71  | 1.228.485 93 | 1.108.37 | 0.002        |
| 15   | 4.29  | 69.99 | 4.29  | 4.29  | 4.29  | 4.29  | 4.29  | 4.29  | 15.55  | 979.805 04   | 989.85   | 0.000        |
| 16   | 5.72  | 59.99 | 5.72  | 5.72  | 5.72  | 5.72  | 5.72  | 5.72  | 13.39  | 760.153 01   | 871.87   | -0.002       |
| 17   | 7.15  | 49.99 | 7.15  | 7.15  | 7.15  | 7.15  | 7.15  | 7.15  | 11.23  | 569.266 72   | 754.50   | -0.006       |
| 18   | 8.56  | 39.99 | 8.56  | 8.56  | 8.56  | 8.56  | 8.56  | 8.56  | 9.08   | 406.834 35   | 637.84   | -0.010       |
| 19   | 10.01 | 29.99 | 10.01 | 10.01 | 10.01 | 10.01 | 10.01 | 10.01 | 6.92   | 273.791 32   | 523.25   | -0.016       |
| 20   | 11.44 | 19.99 | 11.44 | 11.44 | 11.44 | 11.44 | 11.44 | 11.44 | 4.76   | 169.202 22   | 411.34   | -0.026       |
| 21   | 12.87 | 9.91  | 12.87 | 12.87 | 12.87 | 12.87 | 12.87 | 12.87 | 2.58   | 92.786 42    | 304.61   | -0.042       |
| 22   | 14.3  | 0     | 14.3  | 14.3  | 14.3  | 14.3  | 14.3  | 14.3  | 0.44   | 46.363 22    | 215.32   | -0.070       |
| 23   | 0     | 0     | 100   | 0     | 0     | 0     | 0     | 0     | -7.70  | 6.793 09     | 82.42    | -0.281       |
| dst  |       |       |       |       |       |       |       |       |        |              |          |              |
| dst  |       |       |       |       |       |       |       |       |        |              |          |              |