Lampiran 5

ALTERNATIF 1 UNTUK 9 SAHAM (A,B,C,D,E,F,G,H,I)

Ret. Risk No.	SHM A -3.88 40.85	SHM B 22.03 134.6	SHM C -7.7 13.56	SHM D 0.74 24.99	SHM E -1.15 41.64	SHM F 6.76 47.39	SHM G 0.47 39.24	SHM H 7.86 25.51	SHM I 1.53 22.64	Return Porto Folio	Varian Porto Folio	Resiko Porto Folio	Sharpe Measure (Rp-Rf)/Sp
1	5	5	5	5	5	5	60	5	5	1.59	120774.12	347.53	-0.040
2	6.25	6.25	6.25	6.25	6.25	6.25	50	6.25	6.25	41.57	115370.98	339.66	0.077
3	7.5	7.5	7.5	7.5	7.5	7.5	40	7.5	7.5	0.00	111126.95	333.36	-0.046
4	8.75	8.75	8.75	8.75	8.75	8.75	30	8.75	8.75	21.50	108042.03	328.70	0.018
5	10	10	10	10	10	10	20	10	10	15.00	106116.22	325.75	-0.002
6	11.25	11.25	11.25	11.25	11.25	11.25	10	11.25	11.25	10.75	105349.51	324.58	-0.015
7	12.5	12.5	12.5	12.5	12.5	12.5	0	12.5	12.5	8.75	105741.92	325.18	-0.021
8	0	0	0	0	0	0	0	100	0	10.00	65076.01	255.10	-0.022
9	1.25	1.25	1.25	1.25	1.25	1.25	1.25	90	1.25	11.23	59387.33	243.70	-0.017
10	2.5	2.5	2.5	2.5	2.5	2.5	2.5	80	2.5	12.19	56290.29	237.26	-0.014
11	3.75	3.75	3.75	3.75	3.75	3.75	3.75	70	3.75	70.00	55784.90	236.19	0.231
12	5	5	5	5	5	5	5	60	5	54.50	57871.15	240.56	0.162
13	6.25	6.25	6.25	6.25	6.25	6.25	6.25	50	6.25	41.25	62549.04	250.10	0.103
14	7.5	7.5	7.5	7.5	7.5	7.5	7.5	40	7.5	30.25	69818.58	264.23	0.056
15	8.75	8.75	8.75	8.75	8.75	8.75	8.75	30	8.75	21.50	79679.76	282.28	0.021
16	10	10	10	10	10	10	10	20	10	15.00	92132.59	303.53	-0.002
17	11.25	11.25	11.25	11.25	11.25	11.25	11.25	10	11.25	10.75	107177.05	327.38	-0.014
18	12.5	12.5	12.5	12.5	12.5	12.5	12.5	0	12.5	8.75	124813.16	353.29	-0.019
19	0	0	0	0	0	0	0	0	100	10.00	51256.96	226.40	-0.024
20	1.25	1.25	1.25	1.25	1.25	1.25	1.25	1.25	90	11.23	52150.07	228.36	-0.019
21	2.5	2.5	2.5	2.5	2.5	2.5	2.5	2.5	80	12.19	54360.34	233.15	-0.014
22	3.75	3.75	3.75	3.75	3.75	3.75	3.75	3.75	70	70.00	57887.76	240.60	0.227
23	5	5	5	5	5	5	5	5	60	54.50	62732.33	250.46	0.156
dst													
dst													