Lampiran 6

ALTERNATIF UNTUK 10 SAHAM (A,B,C,D,E,F,G,H,I,J)

No.	SHM A	SHM B	SHM C	SHM D	SHM E	SHM F	SHM G	SHM H	SHM I	SHM J	Return Porto folio	Varian Porto folio	Risk Porto folio	Sharpe Measure (Rp-Rf)/Sp
Return	-3.88	22.03	-7.7	0.74	-1.35	6.67	0.47	7.86	1.53	1.3				
Risk	40.85	134.6	13.56	24.99	43.64	47.39	39.24	25.51	22.64	20.77				
01	100	0	0	0	0	0	0	0	0	0	-3.88	166872.25	408.50	-0.047
02	90.01	1.11	1.11	1.11	1.11	1.11	1.11	1.11	1.11	1.11	-3.14	127871.9858	357.59	-0.052
03	80.02	2.22	2.22	2.22	2.22	2.22	2.22	2.22	2.22	2.22	-2.40	96,464.41	310.59	-0.058
04	70.02	3.33	3.33	3.33	3.33	3.33	3.33	3.33	3.33	3.33	-1.66	72,629.00	269.50	-0.064
05	60.04	4.44	4.44	4.44	4.44	4.44	4.44	4.44	4.44	4.44	-0.92	56,427.35	237.54	-0.069
06	50.05	5.55	5.55	5.55	5.55	5.55	5.55	5.55	5.55	5.55	-0.18	47,797.86	218.63	-0.072
07	40.06	6.66	6.66	6.66	6.66	6.66	6.66	6.66	6.66	6.66	0.56	46,761.06	216.24	-0.069
08	30.07	7.77	7.77	7.77	7.77	7.77	7.77	7.77	7.77	7.77	1.30	53,316.95	230.90	-0.061
09	20.09	8.88	8.88	8.88	8.88	8.88	8.88	8.88	8.88	8.88	2.04	67,464.67	259.74	-0.052
10	10.09	9.99	9.99	9.99	9.99	9.99	9.99	9.99	9.99	9.99	2.78	89,206.81	298.68	-0.043
11	0	11.1	11.1	11.1	11.1	11.1	11.1	11.1	11.1	11.1	3.52	118,635.17	344.43	-0.035
12	0	100	0	0	0	0	0	0	0	0	22.03	1,811,716.00	1346.00	0.005
13	1.11	90.01	1.11	1.11	1.11	1.11	1.11	1.11	1.11	1.11	19.89	1,507,638.63	1227.86	0.004
14	2.22	80.02	2.22	2.22	2.22	2.22	2.22	2.22	2.22	2.22	17.76	1,231,755.61	1109.84	0.002
15	3.33	70.02	3.33	3.33	3.33	3.33	3.33	3.33	3.33	3.33	15.62	983,800.07	991.87	0.000
16	4.44	60.04	4.44	4.44	4.44	4.44	4.44	4.44	4.44	4.44	13.49	764,572.64	874.40	-0.002
17	5.55	50.05	5.55	5.55	5.55	5.55	5.55	5.55	5.55	5.55	11.35	573,272.69	757.15	-0.005
18	6.66	40.06	6.66	6.66	6.66	6.66	6.66	6.66	6.66	6.66	9.21	410,167.10	640.44	-0.010
19	7.77	30.07	7.77	7.77	7.77	7.77	7.77	7.77	7.77	7.77	7.08	275,255.86	524.65	-0.016
20	8.88	20.09	8.88	8.88	8.88	8.88	8.88	8.88	8.88	8.88	4.94	168,646.80	410.67	-0.026
21	9.99	10.09	9.99	9.99	9.99	9.99	9.99	9.99	9.99	9.99	2.81	90,016.45	300.03	-0.042
22	11.1	0	11.1	11.1	11.1	11.1	11.1	11.1	11.1	11.1	0.65	39,248.41	198.11	-0.075
23	0	0	100	0	0	0	0	0	0	0	-7.70	18,387.36	135.60	-0.171
dst														
dst														