

Lampiran 1. Peraturan Bapepam LK no. PER-02/BI/2008

Jenis Kekayaan	Kategori	Faktor	Keterangan
Investasi			
Deposito Berjangka dan Sertifikat Deposito	- Kategori Khusus	0,00%	<ul style="list-style-type: none"> Yang masuk dalam kategori khusus adalah jumlah deposito/sertifikat deposito pada satu bank sampai dengan jumlah maksimum yang dijamin oleh lembaga penjamin simpanan (saat ini Rp 100juta per bank). Kelebihan diatas jumlah yang dijamin oleh lembaga penjamin simpanan masuk dalam kategori lainnya dengan faktor risiko yang didasarkan pada CAR bank yang bersangkutan. CAR berdasarkan data laporan keuangan tahun terakhir yang telah diaudit dan disampaikan bank kepada Bank Indonesia
	Rasio Kecukupan Modal (Capital Adequacy Ratio) Bank		
	- CAR \geq 8%	2,00%	
	- 8% > CAR \geq 5%	4,00%	
	- CAR < 5%	16,00%	
Saham yang tercatat di Bursa Efek	- LQ 45 di Bursa Efek Indonesia, atau yang setara di bursa efek lainnya	10,00%	
	- Di luar LQ 45, atau yang setara	15,00%	
Obligasi dan MTN	Peringkat Penerbit:		Termasuk dalam kategori masing-masing peringkat adalah + dan -. Sebagai contoh: untuk peringkat A, termasuk di dalamnya adalah A ⁺ dan A ⁻ .
	- AAA, atau yang setara	0,25%	
	- AA, atau yang setara	0,50%	
	- A, atau yang setara	1,00%	
	- BBB, atau yang setara	2,00%	
	- BB, atau yang setara	4,00%	
	- B, atau yang setara	8,00%	

(Lanjutan)

Jenis Kekayaan	Kategori	Faktor	Keterangan																							
	- Kurang dari B atau yang setara atau yang tidak diperingkat	16,00%																								
Surat berharga yang diterbitkan atau dijamin oleh Pemerintah atau Bank Indonesia		0,00%																								
Unit penyertaan reksadana	Portofolio Efek Reksadana:		<p><u>Untuk reksadana campuran</u>, faktor dihitung sesuai dengan contoh sebagai berikut: Misal: Reksadana campuran memiliki total asset Rp. 10 juta, dengan komposisi portofolio efek reksadana sebagai berikut:</p> <table border="1"> <thead> <tr> <th>Portofolio Efek</th> <th>Komposisi</th> </tr> </thead> <tbody> <tr> <td>Obligasi pemerintah</td> <td>40%</td> </tr> <tr> <td>Obligasi swasta</td> <td>40%</td> </tr> <tr> <td>Ekuitas</td> <td>20%</td> </tr> </tbody> </table> <p>Faktor yang dikenakan untuk reksadana ini adalah:</p> <table border="1"> <thead> <tr> <th>Komposisi portofolio</th> <th>Faktor</th> <th>Rata-Rata</th> </tr> </thead> <tbody> <tr> <td>40%</td> <td>0%</td> <td>0%</td> </tr> <tr> <td>40%</td> <td>2%</td> <td>0,8%</td> </tr> <tr> <td>20%</td> <td>10%</td> <td>2,0%</td> </tr> <tr> <td></td> <td></td> <td>2,8%</td> </tr> </tbody> </table> <p>Dana yang harus disediakan adalah: Rp. 10 juta x 2,8% = Rp. 280.000</p>	Portofolio Efek	Komposisi	Obligasi pemerintah	40%	Obligasi swasta	40%	Ekuitas	20%	Komposisi portofolio	Faktor	Rata-Rata	40%	0%	0%	40%	2%	0,8%	20%	10%	2,0%			2,8%
	Portofolio Efek	Komposisi																								
	Obligasi pemerintah	40%																								
	Obligasi swasta	40%																								
	Ekuitas	20%																								
Komposisi portofolio	Faktor	Rata-Rata																								
40%	0%	0%																								
40%	2%	0,8%																								
20%	10%	2,0%																								
		2,8%																								
- Sepenuhnya berupa surat utang pemerintah	0,00%																									
- Sepenuhnya berupa surat utang swasta dan atau surat berharga pasar uang	2,00%																									
- Sepenuhnya berupa surat berharga ekuitas	10,00%																									
- Campuran	Rata-rata tertimbang berdasarkan komposisi Portofolio efek reksadana																									
Penyertaan langsung		16,00%																								
Bangunan dengan hak strata atau tanah dengan bangunan untuk investasi	Hasil investasi bersih per tahun:		<ul style="list-style-type: none"> - Persentase hasil investasi merupakan pembagian antara hasil investasi dan nilai appraisal/ NJOP. - Termasuk hasil investasi adalah pendapatan sewa bersih. - Kenaikan harga berupa <i>unrealized gain</i> tidak termasuk dalam kategori ini. 																							
	- 4% atau lebih	7,00%																								
	- kurang dari 4%	15,00%																								
Pinjaman hipotik		5,00%																								
Pinjaman polis		0,00%																								
Bukan Investasi																										
Kas dan bank		0,00%																								
Tagihan Premi		8,00%																								
Tagihan	Perusahaan		Bagi perusahaan reasuransi,																							

Lampiran 2. Obligasi Syariah yang Diterbitkan s/d Juli 2008

No	Nama	Tahun Terbit	Nominal (Rp)	Jatuh Tempo	Durasi	Peringkat
1	Bank Syariah Mandiri Syariah Mudharabah Th. 2003	2003	200.000.000.000	31-Oct-08	5	idBBB+(sy)
2	HITS I Syariah Ijarah Tahun 2004	2004	92.000.000.000	17-Dec-09	5	A1.id
3	Sona Topas Tourism Industry Syariah Ijarah Tahun 2004	2004	52.000.000.000	28-Jun-09	5	A1.id
4	Indorent I Syariah Ijarah Tahun 2004	2004	100.000.000.000	11-Nov-08	4	Ba1.id
5	Berlina I Syariah Ijarah Tahun 2004	2004	85.000.000.000	15-Dec-09	5	Baa3.id
6	PTPN VII Syariah Mudharabah Tahun 2004	2004	75.000.000.000	26-Mar-09	5	idA(Sy)
7	Matahari Putra Prima Syariah Ijarah I Tahun 2004	2004	150.000.000.000	11-May-09	5	idA+(Sy)
8	Ricky Putra Globalindo I Syariah Ijarah Tahun 2005	2005	60.400.000.000	12-Jul-10	5	Baa1.id
9	Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	2005	240.000.000.000	8-Apr-10	5	idA-(Sy)
10	Indosat Syariah Ijarah Tahun 2005	2005	285.000.000.000	21-Jun-11	6	idAA(Sy)+
11	Syariah Ijarah PLN I Tahun 2006	2006	200.000.000.000	21-Jun-16	10	idAA-(sy)
12	Sukuk Ijarah PLN II Tahun 2007	2007	300.000.000.000	10-Jul-17	10	Aa2.id
13	Sukuk Mudharabah I Adhi Tahun 2007	2007	125.000.000.000	6-Jul-12	5	IdA-(sy)
14	Sukuk Ijarah Berlian Laju Tanker Tahun 2007	2007	200.000.000.000	5-Jul-12	5	IdA+(sy)
15	Sukuk Ijarah Indosat II Tahun 2007	2007	400.000.000.000	29-May-14	7	idAA(Sy)+
16	Sukuk Subordinasi Mudharabah Bank Muamalat Tahun 2008	2008	314.000.000.000	10-Jul-18	10	A-(idn)
17	Sukuk Ijarah Aneka Gas Industri I Tahun 2008	2008	160.000.000.000	8-Jul-13	5	A3.id
18	Sukuk Ijarah Metrodata Electronics I Tahun 2008	2008	90.000.000.000	4-Jul-13	5	A3.id
19	Sukuk Ijarah I Summarecon Agung Tahun 2008	2008	200.000.000.000	25-Jun-13	5	IdA-(sy)
20	Sukuk Mudharabah I Mayora Indah Tahun 2008	2008	200.000.000.000	5-Jun-13	5	IdA+(Sy)
21	Sukuk Ijarah Indosat III Tahun 2008	2008	570.000.000.000	9-Apr-13	5	IdAA(Sy)+

Data market value Obligasi

No	Nama	Jun-06	Jul-06	Aug-06	Sep-06	Oct-06	Nov-06	Dec-06
1	Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	81.862	80.223	89.348	96.526	97.388	97.160	99.011
2	Indosat Syariah Ijarah Tahun 2005	97.314	97.333	97.138	97.734	99.251	100.652	101.053
3	Syariah Ijarah PLN I Tahun 2006	100.908	101.967	102.273	101.690	102.355	102.759	102.686

No	Nama	Jan-07	Feb-07	Mar-07	Apr-07	May-07	Jun-07
1	Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	99.182	99.902	99.757	100.295	100.384	100.291
2	Indosat Syariah Ijarah Tahun 2005	101.630	101.401	101.337	101.347	101.321	101.534
3	Syariah Ijarah PLN I Tahun 2006	102.997	103.135	103.081	104.367	104.483	104.281

No	Nama	Jul-07	Aug-07	Sep-07	Oct-07	Nov-07	Dec-07
1	Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	100.559	100.228	101.109	101.035	100.642	101.901
2	Indosat Syariah Ijarah Tahun 2005	101.595	101.837	101.831	102.215	102.261	102.408
3	Syariah Ijarah PLN I Tahun 2006	103.885	104.024	103.957	104.413	108.853	108.947

Lampiran 3. NAB Reksadana Syariah Campuran Juni 2006 – Desember 2007

No	Reksa Dana	Jun-06	Jul-06	Aug-06	Sep-06	Oct-06	Nov-06	Dec-06
1	AAA Amanah Syariah Fund (CP)	1,000.90	1,015.16	1,037.14	1,074.78	1,085.57	1,098.05	1,121.85
2	BNI Dana Plus Syariah (CP)	1,224.12	1,259.72	1,270.91	1,300.91	1,310.63	1,296.10	1,327.73
3	Danareksa Syariah Berimbang (CP)	2,039.57	2,092.46	2,196.21	2,277.21	2,297.46	2,388.23	2,490.10
4	IPB Syariah (CP)	1,116.78	1,135.35	1,158.70	1,190.92	1,204.13	1,212.41	1,260.08
5	Mandiri Investa Syariah Berimbang (CP)	1,179.81	1,220.28	1,261.06	1,289.54	1,317.17	1,381.34	1,427.68
6	Reksa Dana PNM Syariah (CP)	1,894.04	1,921.65	1,957.32	2,004.67	2,017.51	2,053.85	2,103.14

No	Reksa Dana	Jan-07	Feb-07	Mar-07	Apr-07	May-07	Jun-07	Jul-07
1	AAA Amanah Syariah Fund (CP)	1,122.55	1,130.82	1,162.69	1,214.40	1,224.52	1,253.20	1,297.23
2	BNI Dana Plus Syariah (CP)	1,309.38	1,329.25	1,358.41	1,429.62	1,432.41	1,475.14	1,578.56
3	Danareksa Syariah Berimbang (CP)	2,322.71	2,363.58	2,422.30	2,616.60	2,653.29	2,759.49	2,953.93
4	IPB Syariah (CP)	1,234.22	1,243.75	1,262.19	1,382.85	1,464.31	1,498.65	1,624.51
5	Mandiri Investa Syariah Berimbang (CP)	1,432.26	1,452.32	1,499.53	1,572.54	1,609.69	1,644.96	1,700.60
6	Reksa Dana PNM Syariah (CP)	2,054.89	2,060.25	2,108.80	2,193.74	2,237.62	2,268.34	2,358.89

No	Reksa Dana	Aug-07	Sep-07	Oct-07	Nov-07	Dec-07	Jan 08
1	AAA Amanah Syariah Fund (CP)	1,275.49	1,314.40	1,389.95	1,425.70	1,437.04	1416.81
2	BNI Dana Plus Syariah (CP)	1,463.85	1,575.35	1,641.84	1,638.65	1,674.70	1588.89
3	Danareksa Syariah Berimbang (CP)	2,775.66	2,959.73	3,359.13	3,490.96	3,537.44	3375.95
4	IPB Syariah (CP)	1,543.31	1,673.33	1,864.55	1,922.29	1,944.95	1886.39
5	Mandiri Investa Syariah Berimbang (CP)	1,716.49	1,818.49	2,004.94	2,069.63	2,097.29	2141.01
6	Reksa Dana PNM Syariah (CP)	2,307.15	2,456.62	2,769.62	3,009.97	3,044.68	2952.16

Lampiran 4. Harga Saham yang Konsisten di JII dan LQ 45 periode Januari 2006 s/d Desember 2006

Tanggal	Telekomunikasi Indonesia Tbk PT	PT Astra International Tbk	Perusahaan Gas Negara PT	Bumi Resources Tbk PT	Indosat Tbk PT	International Nickel Indonesia Tbk PT	United Tractors Tbk PT	Indofood Sukses Makmur Tbk PT
31-Jan-08	9,250	27,250	2,680	6,400	7,100	7,950	12,726	2,825
31-Dec-07	10,150	27,300	3,070	6,000	8,650	9,625	10,429	2,575
30-Nov-07	10,150	25,000	3,380	5,650	8,300	9,425	10,764	2,525
31-Oct-07	10,750	25,600	2,800	4,800	8,700	9,020	10,477	2,200
28-Sep-07	11,000	19,250	2,410	3,575	7,700	6,350	7,846	1,930
31-Aug-07	10,850	17,850	2,050	2,550	7,200	5,390	7,750	1,860
31-Jul-07	11,200	18,750	1,850	2,700	7,250	5,720	8,229	2,000
29-Jun-07	9,850	16,900	1,890	2,275	6,500	5,550	7,894	2,025
31-May-07	9,550	16,400	2,050	1,750	6,750	5,500	7,224	1,730
30-Apr-07	10,500	14,400	2,100	1,380	6,800	6,080	7,559	1,640
30-Mar-07	9,850	13,200	1,870	1,330	6,250	5,435	7,080	1,520
28-Feb-07	8,900	14,050	1,790	1,210	5,900	3,880	6,650	1,560
31-Jan-07	9,450	14,850	1,880	1,080	6,000	3,300	6,458	1,690
29-Dec-06	10,100	15,700	2,320	900	6,750	3,100	6,267	1,350
30-Nov-06	9,900	15,950	2,180	810	5,750	2,750	6,171	1,400
31-Oct-06	8,400	13,400	2,280	770	5,200	2,630	6,267	1,330
29-Sep-06	8,450	12,450	2,410	740	5,150	2,300	5,789	1,250
31-Aug-06	7,900	11,100	2,530	750	4,400	2,200	5,502	1,190
31-Jul-06	7,450	9,600	2,360	830	4,275	1,995	5,358	1,050
30-Jun-06	7,350	9,750	2,250	770	4,275	1,955	5,167	880

Tanggal	Tambang Batubara Bukit Asam Tbk PT	Bakrie and Brothers Tbk PT	Aneka Tambang Tbk PT	Medco Energi Internasional Tbk PT	Indah Kiat Pulp and Paper Corp Tbk PT	Berlian Laju Tanker Tbk PT	Holcim Indonesia Tbk PT	Perusahaan Perkebunan London Sumatra Ind	Kalbe Farma Tbk PT
31-Jan-08	11,400	600	3,575	4,050	920	2,325	1,560	12,100	1,200
31-Dec-07	12,000	570	4,475	5,150	840	2,650	1,750	10,650	1,260
30-Nov-07	12,100	580	4,675	5,400	840	2,150	1,650	10,500	1,220
31-Oct-07	9,050	619	3,350	4,675	920	2,175	1,400	9,650	1,360
28-Sep-07	6,550	590	2,775	4,150	940	1,950	1,140	6,950	1,330
31-Aug-07	5,750	531	2,250	3,900	930	1,550	1,030	6,500	1,360
31-Jul-07	6,650	600	2,700	4,275	1,130	1,890	1,010	6,600	1,490
29-Jun-07	6,550	580	2,510	3,525	1,130	2,050	950	6,500	1,390
31-May-07	5,250	590	2,800	3,575	1,140	1,950	760	6,600	1,240
30-Apr-07	3,900	472	3,120	3,525	1,070	2,025	720	6,550	1,260
30-Mar-07	3,450	368	2,370	3,575	870	1,880	660	6,200	1,210
28-Feb-07	3,300	358	1,820	3,650	890	1,750	660	6,000	1,220
31-Jan-07	3,125	338	1,560	3,425	870	1,660	650	5,300	1,300
29-Dec-06	3,525	305	1,600	3,550	940	1,740	670	6,600	1,190
30-Nov-06	3,250	256	1,510	3,250	940	1,740	540	5,350	1,180
31-Oct-06	3,450	305	1,390	3,325	940	1,870	580	4,625	1,360
29-Sep-06	3,375	295	1,100	3,475	900	2,125	570	4,425	1,320
31-Aug-06	3,400	324	1,080	3,600	920	1,990	530	4,800	1,120
31-Jul-06	3,275	334	1,040	3,800	890	1,780	560	4,475	1,200
30-Jun-06	3,150	295	925	3,725	880	1,730	560	3,475	1,250

Lampiran 5. Covariance Deposito, Obligasi, Reksadana, Saham

Data untuk menyusun Portofolio Optimal dari Portofolio yang sudah ada

Correlations : Deposito dan Obligasi			
		DEPOSITO	OBLIGASI
DEPOSITO	Pearson Correlation	1	-0.677578861
	Covariance	9.58755E-07	-7.9064E-07
OBLIGASI	Pearson Correlation	-0.677578861	1
	Covariance	-7.9064E-07	1.42014E-06

Data untuk menyusun Portofolio Deposito yang Optimal

Korelasi Antara Bank Syariah					
		Syariah Mandiri	Muamalat	BRI Syariah	Niaga Syariah
Syariah Mandiri	Pearson Correlation	1	0.810762482	0.834874294	0.893362601
	Covariance	2.23064E-07	2.85295E-07	2.71677E-07	4.84588E-07
Muamalat	Pearson Correlation	0.810762482	1	0.922257072	0.899482774
	Covariance	2.85295E-07	5.55103E-07	4.73431E-07	7.6968E-07
BRI Syariah	Pearson Correlation	0.834874294	0.922257072	1	0.904006154
	Covariance	2.71677E-07	4.73431E-07	4.74718E-07	7.15352E-07
Niaga Syariah	Pearson Correlation	0.893362601	0.899482774	0.904006154	1
	Covariance	4.84588E-07	7.6968E-07	7.15352E-07	1.31905E-06

Data untuk menyusun Portofolio Obligasi yang Optimal

Correlations : antara Obligasi				
		Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	Indosat Syariah Ijarah Tahun 2005	Syariah Ijarah PLN I Tahun 2006
Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	Pearson Correlation	1	0.849828304	0.550609704
	Covariance	6.16152E-07	1.23272E-07	9.22136E-08
Indosat Syariah Ijarah Tahun 2005	Pearson Correlation	0.849828304	1	0.691742076
	Covariance	1.23272E-07	3.41493E-08	2.72736E-08
Syariah Ijarah PLN I Tahun 2006	Pearson Correlation	0.550609704	0.691742076	1
	Covariance	9.22136E-08	2.72736E-08	4.55213E-08

Data untuk menyusun Portofolio Reksadana yang Optimal

Correlations : antara Reksadana							
		AAA Amanah Syariah Fund (CP)	BNI Dana Plus Syariah (CP)	Danareksa Syariah Berimbang (CP)	IPB Syariah (CP)	Mandiri Investa Syariah Berimbang (CP)	Reksa Dana PNM Syariah (CP)
AAA Amanah Syariah Fund (CP)	Pearson Correlation	1.0000000	0.8184562	0.9141442	0.8772577	0.7361716	0.8393758
	Covariance	0.0003335	0.0005414	0.0007889	0.0006634	0.0002833	0.0005509
BNI Dana Plus Syariah (CP)	Pearson Correlation	0.8184562	1.0000000	0.7965084	0.8429118	0.5065103	0.6139948
	Covariance	0.0005414	0.0013122	0.0013636	0.0012645	0.0003866	0.0007994
Danareksa Syariah Berimbang (CP)	Pearson Correlation	0.9141442	0.7965084	1.0000000	0.8939084	0.8199534	0.8581130
	Covariance	0.0007889	0.0013636	0.0022334	0.0017495	0.0008165	0.0014576
IPB Syariah (CP)	Pearson Correlation	0.8772577	0.8429118	0.8939084	1.0000000	0.7543536	0.8208356
	Covariance	0.0006634	0.0012645	0.0017495	0.0017151	0.0006583	0.0012218
Mandiri Investa Syariah Berimbang (CP)	Pearson Correlation	0.7361716	0.5065103	0.8199534	0.7543536	1.0000000	0.8361324
	Covariance	0.0002833	0.0003866	0.0008165	0.0006583	0.0004440	0.0006333
Reksa Dana PNM Syariah (CP)	Pearson Correlation	0.8393758	0.6139948	0.8581130	0.8208356	0.8361324	1.0000000
	Covariance	0.0005509	0.0007994	0.0014576	0.0012218	0.0006333	0.0012919

(Lanjutan)

Data untuk Portofolio Gabungan yang Optimal

Correlations antara Obligasi, Saham, Reksadana, Deposito					
		Return Portofolio Obligasi	Return Portofolio Saham	Return Portofolio Reksadana	Return Portofolio Deposito
Return Portofolio Obligasi	Pearson Correlation	1	0.01169383	0.031769598	0.773195323
	Covariance	1.3126E-07	2.49427E-07	3.521E-07	2.05039E-07
Return Portofolio Saham	Pearson Correlation	0.01169383	1	0.93664896	-0.135370833
	Covariance	2.49427E-07	0.003466087	0.001686882	-5.83345E-06
Return Portofolio Reksadana	Pearson Correlation	0.031769598	0.93664896	1	-0.180817514
	Covariance	3.521E-07	0.001686882	0.000935786	-4.04864E-06
Return Portofolio Deposito	Pearson Correlation	0.773195323	-0.135370833	-0.180817514	1
	Covariance	2.05039E-07	-5.83345E-06	-4.04864E-06	5.35749E-07

Data untuk menyusun Portofolio Saham yang Optimal

Correlations							
		Telekomunikasi Indonesia Tbk PT	PT Astra International Tbk	Bumi Resources Tbk PT	Indosat Tbk PT	International Nickel Indonesia Tbk PT	United Tractors Tbk PT
Telekomunikasi Indonesia Tbk PT	Pearson Correlation	1	0.302640013	-0.237940529	0.662986342	0.314500343	-0.12752766
	Covariance	0.005293503	0.002068432	-0.002019528	0.004378948	0.002966573	-0.000754244
PT Astra International Tbk	Pearson Correlation	0.302640013	1	0.147865857	0.497135453	0.191630844	0.330073161
	Covariance	0.002068432	0.008824427	0.001620395	0.00423947	0.00233839	0.002520514
Bumi Resources Tbk PT	Pearson Correlation	-0.237940529	0.147865857	1	-0.030738273	0.23027012	0.280027698
	Covariance	-0.002019528	0.001620395	0.01360879	-0.000325524	0.003482648	0.002655501
Indosat Tbk PT	Pearson Correlation	0.662986342	0.497135453	-0.030738273	1	0.522379204	-0.092698917
	Covariance	0.004378948	0.00423947	-0.000325524	0.008241138	0.006148112	-0.000684075
International Nickel Indonesia Tbk PT	Pearson Correlation	0.314500343	0.191630844	0.23027012	0.522379204	1	0.327230537
	Covariance	0.002966573	0.00233839	0.003482648	0.006148112	0.016808329	0.003448671
United Tractors Tbk PT	Pearson Correlation	-0.12752766	0.330073161	0.280027698	-0.092698917	0.327230537	1
	Covariance	-0.000754244	0.002520514	0.002655501	-0.000684075	0.003448671	0.00660802
Indofood Sukses Makmur Tbk PT	Pearson Correlation	-0.182431111	0.172181752	0.225902649	-0.38242812	-0.102711663	0.351862253
	Covariance	-0.001120706	0.001365688	0.002225114	-0.002931213	-0.001124355	0.00241507
Tambang Batubara Bukit Asam Tbk PT	Pearson Correlation	-0.208727278	0.369748233	0.626346891	0.1605814	0.278327188	0.31471972
	Covariance	-0.002050799	0.004690527	0.00986727	0.001968617	0.004872931	0.003454872
Bakrie and Brothers Tbk PT	Pearson Correlation	-0.316207606	-0.082998651	0.363434729	-0.030910176	0.07884273	0.105863062
	Covariance	-0.002576555	-0.000873192	0.004748228	-0.000314261	0.001144773	0.000963775
Aneka Tambang Tbk PT	Pearson Correlation	0.292326863	0.077923915	0.160266004	0.400917679	0.730629978	0.130256426
	Covariance	0.003396529	0.001168985	0.0029857	0.005812243	0.015127066	0.001690946
Berlian Laju Tanker Tbk PT	Pearson Correlation	0.15758874	0.276374519	0.292533504	0.365574471	0.492751096	0.059965069
	Covariance	0.001283631	0.002906596	0.003820576	0.003715463	0.007152095	0.000545729
Holcim Indonesia Tbk PT	Pearson Correlation	-0.037091963	0.157450851	0.534932818	0.43077139	0.329341324	0.168563383
	Covariance	-0.00029758	0.001423658	0.006006568	0.003764071	0.004109849	0.001318913
Perusahaan Perkebunan London	Pearson Correlation	0.042379756	0.30857046	0.109366038	0.26824458	0.295427863	0.437801255
	Covariance	0.00037413	0.003517143	0.001548049	0.002954724	0.004647358	0.004318224

Correlations								
		Indofood Sukses Makmur Tbk PT	Tambang Batubara Bukit Asam Tbk PT	Bakrie and Brothers Tbk PT	Aneka Tambang Tbk PT	Berlian Laju Tanker Tbk PT	Holcim Indonesia Tbk PT	Perusahaan Perkebunan London Sumatra Ind
Telekomunikasi Indonesia Tbk PT	Pearson Correlation	-0.182431111	-0.208727278	-0.316207606	0.292326863	0.15758874	-0.037092	0.042379756
	Covariance	-0.00112071	-0.0020508	-0.002577	0.00339653	0.00128363	-0.0002598	0.00037413
PT Astra International Tbk	Pearson Correlation	0.17218175	0.369748233	-0.082999	0.07792391	0.27637452	0.15745085	0.30857046
	Covariance	0.00136569	0.004690527	-0.000873	0.00116899	0.0029066	0.00142366	0.003517143
Bumi Resources Tbk PT	Pearson Correlation	0.22590265	0.626346891	0.3634347	0.160266	0.2925335	0.53493282	0.109366038
	Covariance	0.00222511	0.00986727	0.0047482	0.0029857	0.00382058	0.00600657	0.001548049
Indosat Tbk PT	Pearson Correlation	-0.38241281	0.1605814	-0.03091	0.40091768	0.36557447	0.43077139	0.26824458
	Covariance	-0.00293121	0.001968617	-0.000314	0.00581224	0.00371546	0.00376407	0.002954724
International Nickel Indonesia Tbk PT	Pearson Correlation	-0.10271166	0.278327188	0.0788427	0.73062998	0.4927511	0.32934132	0.295427863
	Covariance	-0.00112435	0.004872931	0.0011448	0.01512707	0.0071521	0.00410985	0.004647358
United Tractors Tbk PT	Pearson Correlation	0.35186225	0.314719722	0.1058631	0.13025643	0.05996507	0.16856338	0.437801255
	Covariance	0.00241507	0.003454872	0.0009638	0.00169095	0.00054573	0.00131891	0.004318224
Indofood Sukses Makmur Tbk PT	Pearson Correlation	1	0.232212995	0.1006673	0.00818936	0.09318801	0.01078683	-0.06693259
	Covariance	0.00712923	0.002647769	0.0009519	0.00011042	0.0008809	8.7666E-05	-0.00068573
Tambang Batubara Bukit Asam Tbk PT	Pearson Correlation	0.23221299	1	0.3420274	0.37160517	0.37262964	0.69088808	0.384252354
	Covariance	0.00264777	0.018236633	0.0051728	0.00801399	0.00563369	0.00898044	0.00629624
Bakrie and Brothers Tbk PT	Pearson Correlation	0.10066727	0.342027442	1	0.14791128	0.1873381	0.19604603	0.123887385
	Covariance	0.00095193	0.005172836	0.0125427	0.0026454	0.0023489	0.00211335	0.001683507
Aneka Tambang Tbk PT	Pearson Correlation	0.00818936	0.371605167	0.1479113	1	0.35566008	0.26256422	0.299467023
	Covariance	0.00011042	0.008013994	0.0026454	0.02550292	0.00635878	0.00403597	0.005802784
Berlian Laju Tanker Tbk PT	Pearson Correlation	0.09318801	0.372629644	0.1873381	0.35566008	1	0.33893309	0.141791
	Covariance	0.0008809	0.005633693	0.0023489	0.00635878	0.01253392	0.00365237	0.001962615
Holcim Indonesia Tbk PT	Pearson Correlation	0.01078683	0.69088808	0.196046	0.26256422	0.33893309	1	0.20849713
	Covariance	8.7666E-05	0.008980436	0.0021133	0.00403597	0.00365237	0.00926477	0.002434508
Perusahaan Perkebunan London	Pearson Correlation	-0.06693259	0.384252354	0.1238874	0.29946702	0.141791	0.20844971	1
	Covariance	-0.00068573	0.00629624	0.0016835	0.00580278	0.00192613	0.00243451	0.014722612

Lampiran 6. Hasil Olahan Solver untuk Portofolio Yang sudah Ada 1s/d 6

Batasan *Constraints* yang digunakan

Jenis Instrumen	Jumlah instrumen	Alokasi dana Maksimum	Alokasi maksimum dari total	Alokasi Minimum dari total
Alt 1 s/d 5				
Deposito	6	19.00%	100.0%	5%
Obligasi	3	58.60%	100.0%	5%
Alt 6				
Deposito	6	19.00%	100.0%	0%
Obligasi	3	58.60%	34.0%	5%

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$D\$9	Return	0.642%	0.938%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi DEPOSITO	94%	5%
\$C\$11	Alokasi OBLIGASI	6%	95%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$D\$11	Alokasi	100.000%	\$D\$11=1	Not Binding	0
\$D\$10	Std. Deviation	0.110%	\$D\$10<=0.0011	Binding	0
\$B\$11	Alokasi DEPOSITO	5%	\$B\$11<=1	Not Binding	0.95
\$C\$11	Alokasi OBLIGASI	95%	\$C\$11<=1	Not Binding	0.05
\$B\$11	Alokasi DEPOSITO	5%	\$B\$11>=0.05	Binding	0%
\$C\$11	Alokasi OBLIGASI	95%	\$C\$11>=0.05	Not Binding	90%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$D\$10	Std. Deviation	0.087%	0.043%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi DEPOSITO	94%	56%
\$C\$11	Alokasi OBLIGASI	6%	44%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$D\$11	Alokasi	100.000%	\$D\$11=1	Not Binding	0
\$D\$9	Return	0.769%	\$D\$9>=0.006	Not Binding	0.169%
\$B\$11	Alokasi DEPOSITO	56%	\$B\$11<=1	Not Binding	0.441747337
\$C\$11	Alokasi OBLIGASI	44%	\$C\$11<=1	Not Binding	0.558252663
\$B\$11	Alokasi DEPOSITO	56%	\$B\$11>=0.05	Not Binding	51%
\$C\$11	Alokasi OBLIGASI	44%	\$C\$11>=0.05	Not Binding	39%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$D\$10	Std. Deviation	0.087%	0.047%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi DEPOSITO	94%	46%
\$C\$11	Alokasi OBLIGASI	6%	54%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$D\$11	Alokasi	100.000%	\$D\$11=1	Not Binding	0
\$D\$9	Return	0.800%	\$D\$9>=0.008	Binding	0.000%
\$B\$11	Alokasi DEPOSITO	46%	\$B\$11<=1	Not Binding	0.535107514
\$C\$11	Alokasi OBLIGASI	54%	\$C\$11<=1	Not Binding	0.464892486
\$B\$11	Alokasi DEPOSITO	46%	\$B\$11>=0.05	Not Binding	41%
\$C\$11	Alokasi OBLIGASI	54%	\$C\$11>=0.05	Not Binding	49%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$D\$10	Std. Deviation	0.091%	0.065%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi DEPOSITO	96%	31%
\$C\$11	Alokasi OBLIGASI	4%	69%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$D\$11	Alokasi	100.000%	\$D\$11=1	Not Binding	0
\$D\$9	Return	0.850%	\$D\$9>=0.0085	Binding	0.000%
\$B\$11	Alokasi DEPOSITO	31%	\$B\$11<=1	Not Binding	0.685488447
\$C\$11	Alokasi OBLIGASI	69%	\$C\$11<=1	Not Binding	0.314511553
\$B\$11	Alokasi DEPOSITO	31%	\$B\$11>=0.05	Not Binding	26%
\$C\$11	Alokasi OBLIGASI	69%	\$C\$11>=0.05	Not Binding	64%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$D\$10	Std. Deviation	0.087%	0.090%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi DEPOSITO	94%	16%
\$C\$11	Alokasi OBLIGASI	6%	84%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$D\$11	Alokasi	100.000%	\$D\$11=1	Not Binding	0
\$D\$9	Return	0.900%	\$D\$9>=0.009	Binding	0.000%
\$B\$11	Alokasi DEPOSITO	16%	\$B\$11<=1	Not Binding	0.83586938
\$C\$11	Alokasi OBLIGASI	84%	\$C\$11<=1	Not Binding	0.16413062
\$B\$11	Alokasi DEPOSITO	16%	\$B\$11>=0.05	Not Binding	11%
\$C\$11	Alokasi OBLIGASI	84%	\$C\$11>=0.05	Not Binding	79%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$D\$10	Std. Deviation	0.091%	0.048%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi DEPOSITO	96.0%	66.0%
\$C\$11	Alokasi OBLIGASI	4.0%	34.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$D\$9	Return	0.735%	\$D\$9>=0.0064	Not Binding	0.095%
\$D\$11	Alokasi	100.000%	\$D\$11=1	Not Binding	0
\$B\$11	Alokasi DEPOSITO	66.0%	\$B\$11<=1	Not Binding	0.340000981
\$C\$11	Alokasi OBLIGASI	34.0%	\$C\$11>=0.05	Not Binding	29.0%
\$B\$11	Alokasi DEPOSITO	66.0%	\$B\$11>=0	Not Binding	66.0%
\$C\$11	Alokasi OBLIGASI	34.0%	\$C\$11<=0.34	Binding	0

Lampiran 7. Hasil Olahan Solver untuk Portofolio 3 Instrumen 1 s/d 7

Batasan *Constraints* yang digunakan

Jenis Instrumen	Jumlah instrumen	Alokasi dana rata-rata	Alokasi maksimum dari total	Alokasi Minimum dari total
Deposito	4	25.00%	80.0%	20%
Reksadana	6	16.67%	25.0%	0%
Obligasi	3	33.33%	60.0%	0%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$F\$10	Deviasi Standar	2.2020%	0.2245%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	60%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	7%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	33%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$9	Return	1.0000%	\$F\$9>=0.01	Binding	0.0000%
\$E\$11	Alokasi Dana Portofolio Deposito	33%	\$E\$11<=0.8	Not Binding	0.473217507
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11<=0.6	Binding	0
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11>=0	Not Binding	60%
\$D\$11	Alokasi Dana Portofolio Reksadana	7%	\$D\$11<=0.25	Not Binding	0.176782096
\$E\$11	Alokasi Dana Portofolio Deposito	33%	\$E\$11>=0.2	Not Binding	13%
\$D\$11	Alokasi Dana Portofolio Reksadana	7%	\$D\$11>=0	Not Binding	7%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$F\$10	Deviasi Standar	2.2020%	0.6808%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	58%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	22%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	20%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$9	Return	1.2500%	\$F\$9>=0.0125	Binding	0.0000%
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11<=0.8	Not Binding	0.6
\$B\$11	Alokasi Dana Portofolio Obligasi	58%	\$B\$11<=0.6	Not Binding	0.0229373
\$B\$11	Alokasi Dana Portofolio Obligasi	58%	\$B\$11>=0	Not Binding	58%
\$D\$11	Alokasi Dana Portofolio Reksadana	22%	\$D\$11<=0.25	Not Binding	0.0270617
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11>=0.2	Binding	0%
\$D\$11	Alokasi Dana Portofolio Reksadana	22%	\$D\$11>=0	Not Binding	22%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	2.3445%	0.8844%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	60%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	1%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	39%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	0.0500%	\$F\$10<=0.0005	Binding	0
\$E\$11	Alokasi Dana Portofolio Deposito	39%	\$E\$11<=0.8	Not Binding	0.406666179
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11<=0.6	Binding	0
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11>=0	Not Binding	60%
\$D\$11	Alokasi Dana Portofolio Reksadana	1%	\$D\$11<=0.25	Not Binding	0.243333821
\$E\$11	Alokasi Dana Portofolio Deposito	39%	\$E\$11>=0.2	Not Binding	19%
\$D\$11	Alokasi Dana Portofolio Reksadana	1%	\$D\$11>=0	Not Binding	1%

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	2.3445%	0.9087%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	60%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	2%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	38%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	0.0750%	\$F\$10<=0.00075	Binding	0
\$E\$11	Alokasi Dana Portofolio Deposito	38%	\$E\$11<=0.8	Not Binding	0.420670775
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11<=0.6	Binding	0
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11>=0	Not Binding	60%
\$D\$11	Alokasi Dana Portofolio Reksadana	2%	\$D\$11<=0.25	Not Binding	0.229329225
\$E\$11	Alokasi Dana Portofolio Deposito	38%	\$E\$11>=0.2	Not Binding	18%
\$D\$11	Alokasi Dana Portofolio Reksadana	2%	\$D\$11>=0	Not Binding	2%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	2.3445%	0.9257%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	60%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	3%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	37%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	0.1000%	\$F\$10<=0.001	Binding	0
\$E\$11	Alokasi Dana Portofolio Deposito	37%	\$E\$11<=0.8	Not Binding	0.430433114
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11<=0.6	Binding	0
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11>=0	Not Binding	60%
\$D\$11	Alokasi Dana Portofolio Reksadana	3%	\$D\$11<=0.25	Not Binding	0.219566886
\$E\$11	Alokasi Dana Portofolio Deposito	37%	\$E\$11>=0.2	Not Binding	17%
\$D\$11	Alokasi Dana Portofolio Reksadana	3%	\$D\$11>=0	Not Binding	3%

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	2.3445%	1.1573%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	60%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	16%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	24%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	0.5000%	\$F\$10<=0.005	Binding	0
\$E\$11	Alokasi Dana Portofolio Deposito	24%	\$E\$11<=0.8	Not Binding	0.563804034
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11<=0.6	Binding	0
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11>=0	Not Binding	60%
\$D\$11	Alokasi Dana Portofolio Reksadana	16%	\$D\$11<=0.25	Not Binding	0.086195252
\$E\$11	Alokasi Dana Portofolio Deposito	24%	\$E\$11>=0.2	Not Binding	4%
\$D\$11	Alokasi Dana Portofolio Reksadana	16%	\$D\$11>=0	Not Binding	16%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

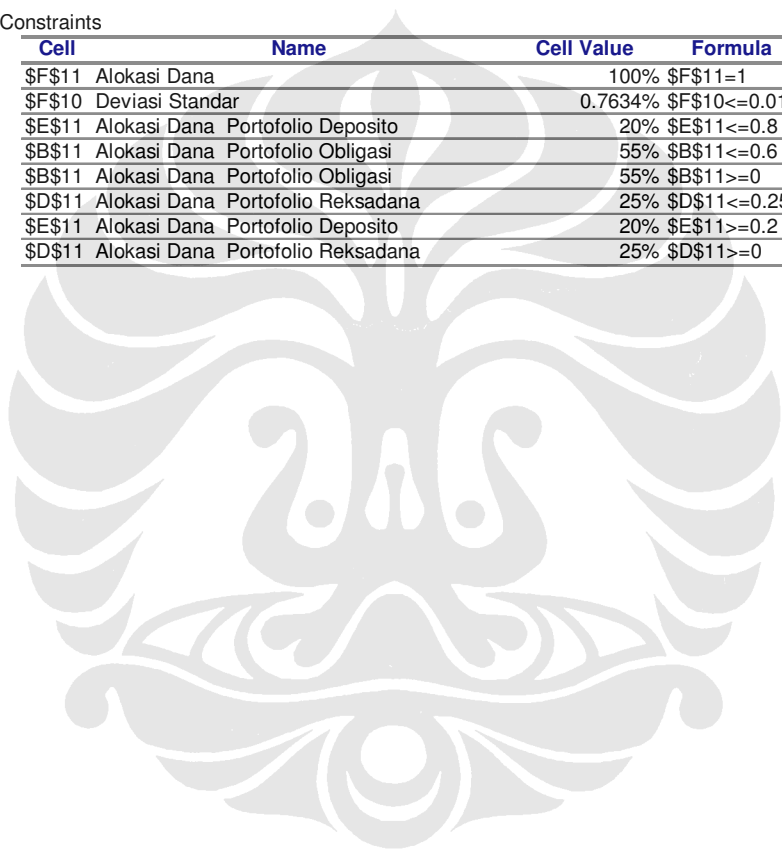
Cell	Name	Original Value	Final Value
\$F\$9	Return	2.3445%	1.2852%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	55%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	25%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	20%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	0.7634%	\$F\$10<=0.01	Not Binding	0.002365551
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11<=0.8	Not Binding	0.6
\$B\$11	Alokasi Dana Portofolio Obligasi	55%	\$B\$11<=0.6	Not Binding	0.0499999
\$B\$11	Alokasi Dana Portofolio Obligasi	55%	\$B\$11>=0	Not Binding	55%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	\$D\$11<=0.25	Binding	0
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11>=0.2	Binding	0%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	\$D\$11>=0	Not Binding	25%



Lampiran 8. Hasil Olahan Solver untuk Portofolio 4 Instrumen 1 s/d 12

Batasan *Constraints* Yang digunakan

Jenis Instrumen	Jumlah instrumen	Alokasi dana rata-rata	Alokasi maksimum dari total	Alokasi Minimum dari total
Deposito	4	25.00%	80.0%	20%
Reksadana	6	16.67%	25.0%	5%
Obligasi	3	33.33%	60.0%	5%
Saham	13	7.69%	10.0%	5%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$F\$10	Deviasi Standar	2.2020%	1.2896%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	46%
\$C\$11	Alokasi Dana Portofolio Saham	25%	10%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	24%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	20%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$9	Return	1.7000%	\$F\$9>=0.017	Binding	0.0000%
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11<=0.8	Not Binding	0.6
\$B\$11	Alokasi Dana Portofolio Obligasi	46%	\$B\$11<=0.6	Not Binding	0.136439878
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11>=0.05	Not Binding	5%
\$D\$11	Alokasi Dana Portofolio Reksadana	24%	\$D\$11<=0.25	Not Binding	0.013560122
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11>=0.2	Binding	0%
\$D\$11	Alokasi Dana Portofolio Reksadana	24%	\$D\$11>=0.05	Not Binding	19%
\$B\$11	Alokasi Dana Portofolio Obligasi	46%	\$B\$11>=0.05	Not Binding	41%
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11<=0.1	Binding	0

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$F\$10	Deviasi Standar	2.2020%	1.0583%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	54%
\$C\$11	Alokasi Dana Portofolio Saham	25%	10%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	16%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	20%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$9	Return	1.6000%	\$F\$9>=0.016	Binding	0.0000%
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11<=0.8	Not Binding	0.6
\$B\$11	Alokasi Dana Portofolio Obligasi	54%	\$B\$11<=0.6	Not Binding	0.059522351
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11>=0.05	Not Binding	5%
\$D\$11	Alokasi Dana Portofolio Reksadana	16%	\$D\$11<=0.25	Not Binding	0.090477649
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11>=0.2	Binding	0%
\$D\$11	Alokasi Dana Portofolio Reksadana	16%	\$D\$11>=0.05	Not Binding	11%
\$B\$11	Alokasi Dana Portofolio Obligasi	54%	\$B\$11>=0.05	Not Binding	49%
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11<=0.1	Binding	0

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$F\$10	Deviasi Standar	2.2020%	0.8419%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	60%
\$C\$11	Alokasi Dana Portofolio Saham	25%	10%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	9%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	21%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$9	Return	1.5000%	\$F\$9>=0.015	Binding	0.0000%
\$E\$11	Alokasi Dana Portofolio Deposito	21%	\$E\$11<=0.8	Not Binding	0.58697766
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11<=0.6	Binding	0
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11>=0.05	Not Binding	5%
\$D\$11	Alokasi Dana Portofolio Reksadana	9%	\$D\$11<=0.25	Not Binding	0.16302234
\$E\$11	Alokasi Dana Portofolio Deposito	21%	\$E\$11>=0.2	Not Binding	1%
\$D\$11	Alokasi Dana Portofolio Reksadana	9%	\$D\$11>=0.05	Not Binding	4%
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11>=0.05	Not Binding	55%
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11<=0.1	Binding	0

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$F\$10	Deviasi Standar	2.2020%	0.6885%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	60%
\$C\$11	Alokasi Dana Portofolio Saham	25%	9%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	5%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	26%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$9	Return	1.4000%	\$F\$9>=0.014	Binding	0.0000%
\$E\$11	Alokasi Dana Portofolio Deposito	26%	\$E\$11<=0.8	Not Binding	0.542484331
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11<=0.6	Binding	0
\$C\$11	Alokasi Dana Portofolio Saham	9%	\$C\$11>=0.05	Not Binding	4%
\$D\$11	Alokasi Dana Portofolio Reksadana	5%	\$D\$11<=0.25	Not Binding	0.2
\$E\$11	Alokasi Dana Portofolio Deposito	26%	\$E\$11>=0.2	Not Binding	6%
\$D\$11	Alokasi Dana Portofolio Reksadana	5%	\$D\$11>=0.05	Binding	0%
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11>=0.05	Not Binding	55%
\$C\$11	Alokasi Dana Portofolio Saham	9%	\$C\$11<=0.1	Not Binding	0.007515669

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	2.2040%	1.7045%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	46%
\$C\$11	Alokasi Dana Portofolio Saham	25%	10%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	24%
\$E\$11	Alokasi Dana Portofolio Deposito	2%	20%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	1.3000%	\$F\$10<=0.013	Binding	0
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11<=0.8	Not Binding	0.6
\$B\$11	Alokasi Dana Portofolio Obligasi	46%	\$B\$11<=0.6	Not Binding	0.139876263
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11>=0.05	Not Binding	5%
\$D\$11	Alokasi Dana Portofolio Reksadana	24%	\$D\$11<=0.25	Not Binding	0.010122737
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11>=0.2	Binding	0%
\$D\$11	Alokasi Dana Portofolio Reksadana	24%	\$D\$11>=0.05	Not Binding	19%
\$B\$11	Alokasi Dana Portofolio Obligasi	46%	\$B\$11>=0.05	Not Binding	41%
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11<=0.1	Binding	0

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	2.3445%	1.7176%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	45%
\$C\$11	Alokasi Dana Portofolio Saham	25%	10%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	25%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	20%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	1.3306%	\$F\$10<=0.014	Not Binding	0.000694363
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11<=0.8	Not Binding	0.6
\$B\$11	Alokasi Dana Portofolio Obligasi	45%	\$B\$11<=0.6	Not Binding	0.15
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11>=0.05	Not Binding	5%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	\$D\$11<=0.25	Binding	0
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11>=0.2	Binding	0%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	\$D\$11>=0.05	Not Binding	20%
\$B\$11	Alokasi Dana Portofolio Obligasi	45%	\$B\$11>=0.05	Not Binding	40%
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11<=0.1	Binding	0

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	2.3445%	1.6613%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	49%
\$C\$11	Alokasi Dana Portofolio Saham	25%	10%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	21%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	20%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	1.2000%	\$F\$10<=0.012	Binding	0
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11<=0.8	Not Binding	0.6
\$B\$11	Alokasi Dana Portofolio Obligasi	49%	\$B\$11<=0.6	Not Binding	0.106703393
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11>=0.05	Not Binding	5%
\$D\$11	Alokasi Dana Portofolio Reksadana	21%	\$D\$11<=0.25	Not Binding	0.043296607
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11>=0.2	Binding	0%
\$D\$11	Alokasi Dana Portofolio Reksadana	21%	\$D\$11>=0.05	Not Binding	16%
\$B\$11	Alokasi Dana Portofolio Obligasi	49%	\$B\$11>=0.05	Not Binding	44%
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11<=0.1	Binding	0

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	2.3445%	1.5747%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	56%
\$C\$11	Alokasi Dana Portofolio Saham	25%	10%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	14%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	20%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	1.0000%	\$F\$10<=0.01	Binding	0
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11<=0.8	Not Binding	0.6
\$B\$11	Alokasi Dana Portofolio Obligasi	56%	\$B\$11<=0.6	Not Binding	0.040057111
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11>=0.05	Not Binding	5%
\$D\$11	Alokasi Dana Portofolio Reksadana	14%	\$D\$11<=0.25	Not Binding	0.109942889
\$E\$11	Alokasi Dana Portofolio Deposito	20%	\$E\$11>=0.2	Binding	0%
\$D\$11	Alokasi Dana Portofolio Reksadana	14%	\$D\$11>=0.05	Not Binding	9%
\$B\$11	Alokasi Dana Portofolio Obligasi	56%	\$B\$11>=0.05	Not Binding	51%
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11<=0.1	Binding	0

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	2.3445%	1.4755%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	60%
\$C\$11	Alokasi Dana Portofolio Saham	25%	10%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	7%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	23%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	0.8000%	\$F\$10<=0.008	Binding	0
\$E\$11	Alokasi Dana Portofolio Deposito	23%	\$E\$11<=0.8	Not Binding	0.572853712
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11<=0.6	Binding	0
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11>=0.05	Not Binding	5%
\$D\$11	Alokasi Dana Portofolio Reksadana	7%	\$D\$11<=0.25	Not Binding	0.177146288
\$E\$11	Alokasi Dana Portofolio Deposito	23%	\$E\$11>=0.2	Not Binding	3%
\$D\$11	Alokasi Dana Portofolio Reksadana	7%	\$D\$11>=0.05	Not Binding	2%
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11>=0.05	Not Binding	55%
\$C\$11	Alokasi Dana Portofolio Saham	10%	\$C\$11<=0.1	Binding	0

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	2.3445%	1.3282%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Portofolio Obligasi	25%	60%
\$C\$11	Alokasi Dana Portofolio Saham	25%	8%
\$D\$11	Alokasi Dana Portofolio Reksadana	25%	5%
\$E\$11	Alokasi Dana Portofolio Deposito	25%	27%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	0.6000%	\$F\$10<=0.006	Binding	0
\$E\$11	Alokasi Dana Portofolio Deposito	27%	\$E\$11<=0.8	Not Binding	0.527396561
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11<=0.6	Binding	0
\$C\$11	Alokasi Dana Portofolio Saham	8%	\$C\$11>=0.05	Not Binding	3%
\$D\$11	Alokasi Dana Portofolio Reksadana	5%	\$D\$11<=0.25	Not Binding	0.2
\$E\$11	Alokasi Dana Portofolio Deposito	27%	\$E\$11>=0.2	Not Binding	7%
\$D\$11	Alokasi Dana Portofolio Reksadana	5%	\$D\$11>=0.05	Binding	0%
\$B\$11	Alokasi Dana Portofolio Obligasi	60%	\$B\$11>=0.05	Not Binding	55%
\$C\$11	Alokasi Dana Portofolio Saham	8%	\$C\$11<=0.1	Not Binding	0.022603439

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9 Return		2.3445%	1.2468%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11 Alokasi Dana	Portofolio Obligasi	25%	60%
\$C\$11 Alokasi Dana	Portofolio Saham	25%	6%
\$D\$11 Alokasi Dana	Portofolio Reksadana	25%	5%
\$E\$11 Alokasi Dana	Portofolio Deposito	25%	29%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11 Alokasi Dana		100%	\$F\$11=1	Not Binding	0
\$F\$10 Deviasi Standar		0.5000%	\$F\$10<=0.005	Binding	0
\$E\$11 Alokasi Dana	Portofolio Deposito	29%	\$E\$11<=0.8	Not Binding	0.510309013
\$B\$11 Alokasi Dana	Portofolio Obligasi	60%	\$B\$11<=0.6	Binding	0
\$C\$11 Alokasi Dana	Portofolio Saham	6%	\$C\$11>=0.05	Not Binding	1%
\$D\$11 Alokasi Dana	Portofolio Reksadana	5%	\$D\$11<=0.25	Not Binding	0.2
\$E\$11 Alokasi Dana	Portofolio Deposito	29%	\$E\$11>=0.2	Not Binding	9%
\$D\$11 Alokasi Dana	Portofolio Reksadana	5%	\$D\$11>=0.05	Binding	0%
\$B\$11 Alokasi Dana	Portofolio Obligasi	60%	\$B\$11>=0.05	Not Binding	55%
\$C\$11 Alokasi Dana	Portofolio Saham	6%	\$C\$11<=0.1	Not Binding	0.039690987

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9 Return		2.3445%	1.4093%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11 Alokasi Dana	Portofolio Obligasi	25%	60%
\$C\$11 Alokasi Dana	Portofolio Saham	25%	9%
\$D\$11 Alokasi Dana	Portofolio Reksadana	25%	5%
\$E\$11 Alokasi Dana	Portofolio Deposito	25%	26%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11 Alokasi Dana		100%	\$F\$11=1	Not Binding	0
\$F\$10 Deviasi Standar		0.7000%	\$F\$10<=0.007	Binding	0
\$E\$11 Alokasi Dana	Portofolio Deposito	26%	\$E\$11<=0.8	Not Binding	0.544442768
\$B\$11 Alokasi Dana	Portofolio Obligasi	60%	\$B\$11<=0.6	Binding	0
\$C\$11 Alokasi Dana	Portofolio Saham	9%	\$C\$11>=0.05	Not Binding	4%
\$D\$11 Alokasi Dana	Portofolio Reksadana	5%	\$D\$11<=0.25	Not Binding	0.2
\$E\$11 Alokasi Dana	Portofolio Deposito	26%	\$E\$11>=0.2	Not Binding	6%
\$D\$11 Alokasi Dana	Portofolio Reksadana	5%	\$D\$11>=0.05	Binding	0%
\$B\$11 Alokasi Dana	Portofolio Obligasi	60%	\$B\$11>=0.05	Not Binding	55%
\$C\$11 Alokasi Dana	Portofolio Saham	9%	\$C\$11<=0.1	Not Binding	0.005557232

Lampiran 9. Hasil Olahan Solver untuk Deposito 1 s/d 9

Batasan *Constraints* Yang Digunakan

Jenis Instrumen	Alokasi maksimum dari total	Alokasi Minimum dari total
Semua Bank	60.0%	5%

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	0.611%	0.640%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Syariah Mandiri	25%	5%
\$C\$11	Alokasi Dana Muamalat	25%	30%
\$D\$11	Alokasi Dana BRI Syariah	25%	5%
\$E\$11	Alokasi Dana Niaga Syariah	25%	60%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100.000%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	0.095%	\$F\$10<=0.001	Not Binding	5.14415E-05
\$B\$11	Alokasi Dana Syariah Mandiri	5%	\$B\$11<=0.6	Not Binding	0.55
\$C\$11	Alokasi Dana Muamalat	30%	\$C\$11<=0.6	Not Binding	0.3
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11<=0.6	Not Binding	0.55
\$E\$11	Alokasi Dana Niaga Syariah	60%	\$E\$11<=0.6	Binding	0
\$B\$11	Alokasi Dana Syariah Mandiri	5%	\$B\$11>=0.05	Binding	0%
\$C\$11	Alokasi Dana Muamalat	30%	\$C\$11>=0.05	Not Binding	25%
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11>=0.05	Binding	0%
\$E\$11	Alokasi Dana Niaga Syariah	60%	\$E\$11>=0.05	Not Binding	55%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$F\$10	Deviasi Standar	0.073195%	0.056268%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Syariah Mandiri	25%	60%
\$C\$11	Alokasi Dana Muamalat	25%	18%
\$D\$11	Alokasi Dana BRI Syariah	25%	17%
\$E\$11	Alokasi Dana Niaga Syariah	25%	5%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100.000%	\$F\$11=1	Not Binding	0
\$F\$9	Return	0.590%	\$F\$9>=0.0059	Binding	0.000%
\$B\$11	Alokasi Dana Syariah Mandiri	60%	\$B\$11<=0.6	Binding	0
\$C\$11	Alokasi Dana Muamalat	18%	\$C\$11<=0.6	Not Binding	0.416211129
\$D\$11	Alokasi Dana BRI Syariah	17%	\$D\$11<=0.6	Not Binding	0.433788871
\$E\$11	Alokasi Dana Niaga Syariah	5%	\$E\$11<=0.6	Not Binding	0.55
\$B\$11	Alokasi Dana Syariah Mandiri	60%	\$B\$11>=0.05	Not Binding	55%
\$C\$11	Alokasi Dana Muamalat	18%	\$C\$11>=0.05	Not Binding	13%
\$D\$11	Alokasi Dana BRI Syariah	17%	\$D\$11>=0.05	Not Binding	12%
\$E\$11	Alokasi Dana Niaga Syariah	5%	\$E\$11>=0.05	Binding	0%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$F\$10	Deviasi Standar	0.073%	0.061%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Syariah Mandiri	25%	44%
\$C\$11	Alokasi Dana Muamalat	25%	46%
\$D\$11	Alokasi Dana BRI Syariah	25%	5%
\$E\$11	Alokasi Dana Niaga Syariah	25%	5%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100.000%	\$F\$11=1	Not Binding	0
\$F\$9	Return	0.600%	\$F\$9>=0.006	Binding	0.000%
\$B\$11	Alokasi Dana Syariah Mandiri	44%	\$B\$11<=0.6	Not Binding	0.163967344
\$C\$11	Alokasi Dana Muamalat	46%	\$C\$11<=0.6	Not Binding	0.136032656
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11<=0.6	Not Binding	0.55
\$E\$11	Alokasi Dana Niaga Syariah	5%	\$E\$11<=0.6	Not Binding	0.55
\$B\$11	Alokasi Dana Syariah Mandiri	44%	\$B\$11>=0.05	Not Binding	39%
\$C\$11	Alokasi Dana Muamalat	46%	\$C\$11>=0.05	Not Binding	41%
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11>=0.05	Binding	0%
\$E\$11	Alokasi Dana Niaga Syariah	5%	\$E\$11>=0.05	Binding	0%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$F\$10	Deviasi Standar	0.073%	0.069%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Syariah Mandiri	25%	25%
\$C\$11	Alokasi Dana Muamalat	25%	60%
\$D\$11	Alokasi Dana BRI Syariah	25%	5%
\$E\$11	Alokasi Dana Niaga Syariah	25%	10%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100.000%	\$F\$11=1	Not Binding	0
\$F\$9	Return	0.610%	\$F\$9>=0.0061	Binding	0.000%
\$B\$11	Alokasi Dana Syariah Mandiri	25%	\$B\$11<=0.6	Not Binding	0.351046005
\$C\$11	Alokasi Dana Muamalat	60%	\$C\$11<=0.6	Binding	0
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11<=0.6	Not Binding	0.55
\$E\$11	Alokasi Dana Niaga Syariah	10%	\$E\$11<=0.6	Not Binding	0.498953995
\$B\$11	Alokasi Dana Syariah Mandiri	25%	\$B\$11>=0.05	Not Binding	20%
\$C\$11	Alokasi Dana Muamalat	60%	\$C\$11>=0.05	Not Binding	55%
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11>=0.05	Binding	0%
\$E\$11	Alokasi Dana Niaga Syariah	10%	\$E\$11>=0.05	Not Binding	5%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$F\$10	Deviasi Standar	0.073%	0.077%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Syariah Mandiri	25%	13%
\$C\$11	Alokasi Dana Muamalat	25%	60%
\$D\$11	Alokasi Dana BRI Syariah	25%	5%
\$E\$11	Alokasi Dana Niaga Syariah	25%	22%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100.000%	\$F\$11=1	Not Binding	0
\$F\$9	Return	0.620%	\$F\$9>=0.0062	Binding	0.000%
\$B\$11	Alokasi Dana Syariah Mandiri	13%	\$B\$11<=0.6	Not Binding	0.469337622
\$C\$11	Alokasi Dana Muamalat	60%	\$C\$11<=0.6	Binding	0
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11<=0.6	Not Binding	0.55
\$E\$11	Alokasi Dana Niaga Syariah	22%	\$E\$11<=0.6	Not Binding	0.380662378
\$B\$11	Alokasi Dana Syariah Mandiri	13%	\$B\$11>=0.05	Not Binding	8%
\$C\$11	Alokasi Dana Muamalat	60%	\$C\$11>=0.05	Not Binding	55%
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11>=0.05	Binding	0%
\$E\$11	Alokasi Dana Niaga Syariah	22%	\$E\$11>=0.05	Not Binding	17%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$F\$10	Deviasi Standar	0.073%	0.085%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Syariah Mandiri	25%	5%
\$C\$11	Alokasi Dana Muamalat	25%	53%
\$D\$11	Alokasi Dana BRI Syariah	25%	5%
\$E\$11	Alokasi Dana Niaga Syariah	25%	37%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100.000%	\$F\$11=1	Not Binding	0
\$F\$9	Return	0.630%	\$F\$9>=0.0063	Binding	0.000%
\$B\$11	Alokasi Dana Syariah Mandiri	5%	\$B\$11<=0.6	Not Binding	0.55
\$C\$11	Alokasi Dana Muamalat	53%	\$C\$11<=0.6	Not Binding	0.074415246
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11<=0.6	Not Binding	0.55
\$E\$11	Alokasi Dana Niaga Syariah	37%	\$E\$11<=0.6	Not Binding	0.225584754
\$B\$11	Alokasi Dana Syariah Mandiri	5%	\$B\$11>=0.05	Binding	0%
\$C\$11	Alokasi Dana Muamalat	53%	\$C\$11>=0.05	Not Binding	48%
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11>=0.05	Binding	0%
\$E\$11	Alokasi Dana Niaga Syariah	37%	\$E\$11>=0.05	Not Binding	32%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	0.611%	0.611%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Syariah Mandiri	25%	23%
\$C\$11	Alokasi Dana Muamalat	25%	60%
\$D\$11	Alokasi Dana BRI Syariah	25%	5%
\$E\$11	Alokasi Dana Niaga Syariah	25%	12%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100.000%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	0.070%	\$F\$10<=0.0007	Binding	0
\$B\$11	Alokasi Dana Syariah Mandiri	23%	\$B\$11<=0.6	Not Binding	0.36857635
\$C\$11	Alokasi Dana Muamalat	60%	\$C\$11<=0.6	Binding	0
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11<=0.6	Not Binding	0.55
\$E\$11	Alokasi Dana Niaga Syariah	12%	\$E\$11<=0.6	Not Binding	0.48142365
\$B\$11	Alokasi Dana Syariah Mandiri	23%	\$B\$11>=0.05	Not Binding	18%
\$C\$11	Alokasi Dana Muamalat	60%	\$C\$11>=0.05	Not Binding	55%
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11>=0.05	Binding	0%
\$E\$11	Alokasi Dana Niaga Syariah	12%	\$E\$11>=0.05	Not Binding	7%

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	0.611%	0.624%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Syariah Mandiri	25%	9%
\$C\$11	Alokasi Dana Muamalat	25%	60%
\$D\$11	Alokasi Dana BRI Syariah	25%	5%
\$E\$11	Alokasi Dana Niaga Syariah	25%	26%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100.000%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	0.080%	\$F\$10<=0.0008	Binding	0
\$B\$11	Alokasi Dana Syariah Mandiri	9%	\$B\$11<=0.6	Not Binding	0.514703492
\$C\$11	Alokasi Dana Muamalat	60%	\$C\$11<=0.6	Binding	0
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11<=0.6	Not Binding	0.55
\$E\$11	Alokasi Dana Niaga Syariah	26%	\$E\$11<=0.6	Not Binding	0.335296508
\$B\$11	Alokasi Dana Syariah Mandiri	9%	\$B\$11>=0.05	Not Binding	4%
\$C\$11	Alokasi Dana Muamalat	60%	\$C\$11>=0.05	Not Binding	55%
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11>=0.05	Binding	0%
\$E\$11	Alokasi Dana Niaga Syariah	26%	\$E\$11>=0.05	Not Binding	21%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$F\$9	Return	0.611%	0.635%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Syariah Mandiri	25%	5%
\$C\$11	Alokasi Dana Muamalat	25%	41%
\$D\$11	Alokasi Dana BRI Syariah	25%	5%
\$E\$11	Alokasi Dana Niaga Syariah	25%	49%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$F\$11	Alokasi Dana	100.000%	\$F\$11=1	Not Binding	0
\$F\$10	Deviasi Standar	0.090%	\$F\$10<=0.0009	Binding	0
\$B\$11	Alokasi Dana Syariah Mandiri	5%	\$B\$11<=0.6	Not Binding	0.55
\$C\$11	Alokasi Dana Muamalat	41%	\$C\$11<=0.6	Not Binding	0.188918312
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11<=0.6	Not Binding	0.55
\$E\$11	Alokasi Dana Niaga Syariah	49%	\$E\$11<=0.6	Not Binding	0.111081688
\$B\$11	Alokasi Dana Syariah Mandiri	5%	\$B\$11>=0.05	Binding	0%
\$C\$11	Alokasi Dana Muamalat	41%	\$C\$11>=0.05	Not Binding	36%
\$D\$11	Alokasi Dana BRI Syariah	5%	\$D\$11>=0.05	Binding	0%
\$E\$11	Alokasi Dana Niaga Syariah	49%	\$E\$11>=0.05	Not Binding	44%

Lampiran 10. Hasil Olahan Solver untuk Obligasi untuk 3 Instrumen 1 s/d 5

Batasan *Constraints* Yang Digunakan

Jenis Instrumen	Alokasi maksimum dari total	Alokasi Minimum dari total
3 Instrumen		
Semua Obligasi	36.0%	5%

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$E\$9	Return	1.0475%	1.0517%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	33.3%	36.0%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.3%	28.0%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	33.3%	36.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$E\$10	Deviasi Standar	0.0378%	\$E\$10<=0.0007	Not Binding	0.000322267
\$E\$11	Alokasi Dana	100.0%	\$E\$11=1	Not Binding	0
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	36.0%	\$B\$11>=0.05	Not Binding	31.0%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	28.0%	\$C\$11>=0.05	Not Binding	23.0%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	36.0%	\$D\$11>=0.05	Not Binding	31.0%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	36.0%	\$B\$11<=0.36	Binding	0
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	28.0%	\$C\$11<=0.36	Not Binding	0.08
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	36.0%	\$D\$11<=0.36	Binding	0

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$E\$10	Deviasi Standar	0.0362%	0.0330%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	33.3%	28.0%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.3%	36.0%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	33.3%	36.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$E\$11	Alokasi Dana	100.0%	\$E\$11=1	Not Binding	0
\$E\$9	Return	1.0469%	\$E\$9>=0.000104	Not Binding	1.0365%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	28.0%	\$B\$11>=0.05	Not Binding	23.0%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	36.0%	\$C\$11>=0.05	Not Binding	31.0%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	36.0%	\$D\$11>=0.05	Not Binding	31.0%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	28.0%	\$B\$11<=0.36	Not Binding	0.08
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	36.0%	\$C\$11<=0.36	Binding	0
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	36.0%	\$D\$11<=0.36	Binding	0

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$E\$10	Deviasi Standar	0.0362%	0.0361%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	33.3%	33.2%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.3%	30.8%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	33.3%	36.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$E\$11	Alokasi Dana	100.0%	\$E\$11=1	Not Binding	0
\$E\$9	Return	1.0500%	\$E\$9>=0.0105	Binding	0.0000%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	33.2%	\$B\$11>=0.05	Not Binding	28.2%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	30.8%	\$C\$11>=0.05	Not Binding	25.8%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	36.0%	\$D\$11>=0.05	Not Binding	31.0%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	33.2%	\$B\$11<=0.36	Not Binding	0.028245965
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	30.8%	\$C\$11<=0.36	Not Binding	0.051754035
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	36.0%	\$D\$11<=0.36	Binding	0

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$E\$10	Deviasi Standar	0.0362%	0.0351%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	33.3%	31.5%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.3%	32.5%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	33.3%	36.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$E\$11	Alokasi Dana	100.0%	\$E\$11=1	Not Binding	0
\$E\$9	Return	1.0490%	\$E\$9>=0.01049	Binding	0.0000%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	31.5%	\$B\$11>=0.05	Not Binding	26.5%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	32.5%	\$C\$11>=0.05	Not Binding	27.5%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	36.0%	\$D\$11>=0.05	Not Binding	31.0%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	31.5%	\$B\$11<=0.36	Not Binding	0.044745448
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	32.5%	\$C\$11<=0.36	Not Binding	0.035254552
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	36.0%	\$D\$11<=0.36	Binding	0

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$E\$10	Deviasi Standar	0.0362%	0.0371%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	33.3%	34.9%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.3%	29.1%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	33.3%	36.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$E\$11	Alokasi Dana	100.0%	\$E\$11=1	Not Binding	0
\$E\$9	Return	1.0511%	\$E\$9>=0.01051	Binding	0.0000%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	34.9%	\$B\$11>=0.05	Not Binding	29.9%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	29.1%	\$C\$11>=0.05	Not Binding	24.1%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	36.0%	\$D\$11>=0.05	Not Binding	31.0%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah Tahun 2005	34.9%	\$B\$11<=0.36	Not Binding	0.010585095
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	29.1%	\$C\$11<=0.36	Not Binding	0.069414905
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	36.0%	\$D\$11<=0.36	Binding	0

Lampiran 11. Hasil Olahan Solver untuk Obligasi untuk 4 Instrumen 1 s/d 6

Batasan *Constraints* Yang Digunakan

Jenis Instrumen	Alokasi maksimum dari total	Alokasi Minimum dari total
4 Instrumen		
Semua Obligasi	44.0%	5%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$E\$10	Deviasi Standar	0.0420%	0.0285%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah	43.4%	20.2%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	6.6%	35.8%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	50.0%	44.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$E\$11	Alokasi Dana	100.0%	\$E\$11=1	Not Binding	0
\$E\$9	Return	1.0500%	\$E\$9>=0.0105	Binding	0.0000%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah	20.2%	\$B\$11>=0.05	Not Binding	15.2%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	35.8%	\$C\$11>=0.05	Not Binding	30.8%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11>=0.05	Not Binding	39.0%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah	20.2%	\$B\$11<=0.44	Not Binding	0.238163698
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	35.8%	\$C\$11<=0.44	Not Binding	0.081835502
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11<=0.44	Binding	0

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$E\$10	Deviasi Standar	0.0362%	0.0381%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah	33.3%	36.7%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.3%	19.3%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	33.3%	44.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$E\$11	Alokasi Dana	100.0%	\$E\$11=1	Not Binding	0
\$E\$9	Return	1.0600%	\$E\$9>=0.0106	Binding	0.0000%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah	36.7%	\$B\$11>=0.05	Not Binding	31.7%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	19.3%	\$C\$11>=0.05	Not Binding	14.3%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11>=0.05	Not Binding	39.0%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah	36.7%	\$B\$11<=0.44	Not Binding	0.073155752
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	19.3%	\$C\$11<=0.44	Not Binding	0.246844248
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11<=0.44	Binding	0

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$E\$10	Deviasi Standar	0.0362%	0.0240%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	33.3%	12.0%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.3%	44.0%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	33.3%	44.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$E\$11	Alokasi Dana	100.0%	\$E\$11=1	Not Binding	0
\$E\$9	Return	1.0450%	\$E\$9>=0.0104	Not Binding	0.0050%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	12.0%	\$B\$11>=0.05	Not Binding	7.0%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	44.0%	\$C\$11>=0.05	Not Binding	39.0%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11>=0.05	Not Binding	39.0%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	12.0%	\$B\$11<=0.44	Not Binding	0.32
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	44.0%	\$C\$11<=0.44	Binding	0
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11<=0.44	Binding	0

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$E\$9	Return	1.0475%	1.0516%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	33.3%	22.9%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.3%	33.1%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	33.3%	44.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$E\$11	Alokasi Dana	100.0%	\$E\$11=1	Not Binding	0
\$E\$10	Deviasi Standar	0.0300%	\$E\$10<=0.0003	Binding	0
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	22.9%	\$B\$11>=0.05	Not Binding	17.9%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.1%	\$C\$11>=0.05	Not Binding	28.1%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11>=0.05	Not Binding	39.0%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	22.9%	\$B\$11<=0.44	Not Binding	0.211346446
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.1%	\$C\$11<=0.44	Not Binding	0.108653554
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11<=0.44	Binding	0

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$E\$9 Return		1.0475%	1.0619%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	33.3%	39.8%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.3%	16.2%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	33.3%	44.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$E\$11	Alokasi Dana	100.0%	\$E\$11=1	Not Binding	0
\$E\$10	Deviasi Standar	0.0399%	\$E\$10<=0.0004	Binding	0
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	39.8%	\$B\$11>=0.05	Not Binding	34.8%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	16.2%	\$C\$11>=0.05	Not Binding	11.2%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11>=0.05	Not Binding	39.0%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	39.8%	\$B\$11<=0.44	Not Binding	0.042340379
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	16.2%	\$C\$11<=0.44	Not Binding	0.277659621
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11<=0.44	Binding	0

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$E\$9 Return		1.0475%	1.0644%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	33.3%	44.0%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	33.3%	12.0%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	33.3%	44.0%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$E\$11	Alokasi Dana	100.0%	\$E\$11=1	Not Binding	0
\$E\$10	Deviasi Standar	0.0424%	\$E\$10<=0.0005	Not Binding	7.55069E-05
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	44.0%	\$B\$11>=0.05	Not Binding	39.0%
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	12.0%	\$C\$11>=0.05	Not Binding	7.0%
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11>=0.05	Not Binding	39.0%
\$B\$11	Alokasi Dana Apexindo Pratama Duta I Syariah Ijarah 1	44.0%	\$B\$11<=0.44	Binding	0
\$C\$11	Alokasi Dana Indosat Syariah Ijarah Tahun 2005	12.0%	\$C\$11<=0.44	Not Binding	0.32
\$D\$11	Alokasi Dana Syariah Ijarah PLN I Tahun 2006	44.0%	\$D\$11<=0.44	Binding	0

Lampiran 12. Hasil Olahan Solver untuk Reksadana 1 s/d 7

Batasan *Constraints* Yang Digunakan

Jenis Instrumen	Alokasi maksimum dari total	Alokasi Minimum dari total
Semua Reksadana	80.0%	5%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$H\$14	Deviasi standar	3.059%	2.154%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	16.67%	59.78%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	16.67%	5.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	16.67%	5.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	16.67%	5.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	16.67%	20.22%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	16.67%	5.00%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$H\$15	Alokasi Dana	100.00%	\$H\$15=1	Not Binding	0
\$H\$13	Return	2.184%	\$H\$13>=0.02	Not Binding	0.184%
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	59.78%	\$B\$15<=0.8	Not Binding	0.202240256
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15<=0.8	Not Binding	0.75
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15<=0.8	Not Binding	0.75
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15<=0.8	Not Binding	0.75
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	20.22%	\$F\$15<=0.8	Not Binding	0.597759744
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15<=0.8	Not Binding	0.75
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	59.78%	\$B\$15>=0.05	Not Binding	54.78%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15>=0.05	Binding	0.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15>=0.05	Binding	0.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15>=0.05	Binding	0.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	20.22%	\$F\$15>=0.05	Not Binding	15.22%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15>=0.05	Binding	0.00%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$H\$14	Deviasi standar	3.059%	2.155%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	16.67%	54.70%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	16.67%	5.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	16.67%	5.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	16.67%	5.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	16.67%	25.30%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	16.67%	5.00%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$H\$15	Alokasi Dana	100.00%	\$H\$15=1	Not Binding	0
\$H\$13	Return	2.250%	\$H\$13>=0.0225	Binding	0.000%
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	54.70%	\$B\$15<=0.8	Not Binding	0.253018323
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15<=0.8	Not Binding	0.75
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15<=0.8	Not Binding	0.75
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15<=0.8	Not Binding	0.75
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	25.30%	\$F\$15<=0.8	Not Binding	0.546981677
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15<=0.8	Not Binding	0.75
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	54.70%	\$B\$15>=0.05	Not Binding	49.70%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15>=0.05	Binding	0.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15>=0.05	Binding	0.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15>=0.05	Binding	0.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	25.30%	\$F\$15>=0.05	Not Binding	20.30%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15>=0.05	Binding	0.00%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$H\$14	Deviasi standar	3.059%	2.183%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	16.67%	35.58%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	16.67%	5.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	16.67%	5.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	16.67%	5.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	16.67%	44.42%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	16.67%	5.00%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$H\$15	Alokasi Dana	100.00%	\$H\$15=1	Not Binding	0
\$H\$13	Return	2.500%	\$H\$13>=0.025	Binding	0.000%
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	35.58%	\$B\$15<=0.8	Not Binding	0.444229817
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15<=0.8	Not Binding	0.75
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15<=0.8	Not Binding	0.75
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15<=0.8	Not Binding	0.75
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	44.42%	\$F\$15<=0.8	Not Binding	0.355770183
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15<=0.8	Not Binding	0.75
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	35.58%	\$B\$15>=0.05	Not Binding	30.58%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15>=0.05	Binding	0.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15>=0.05	Binding	0.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15>=0.05	Binding	0.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	44.42%	\$F\$15>=0.05	Not Binding	39.42%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15>=0.05	Binding	0.00%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$H\$14	Deviasi standar	3.059%	2.244%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	16.67%	16.46%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	16.67%	5.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	16.67%	5.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	16.67%	5.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	16.67%	63.54%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	16.67%	5.00%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$H\$15	Alokasi Dana	100.00%	\$H\$15=1	Not Binding	0
\$H\$13	Return	2.750%	\$H\$13>=0.0275	Binding	0.000%
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	16.46%	\$B\$15<=0.8	Not Binding	0.635441337
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15<=0.8	Not Binding	0.75
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15<=0.8	Not Binding	0.75
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15<=0.8	Not Binding	0.75
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	63.54%	\$F\$15<=0.8	Not Binding	0.164558663
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15<=0.8	Not Binding	0.75
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	16.46%	\$B\$15>=0.05	Not Binding	11.46%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15>=0.05	Binding	0.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15>=0.05	Binding	0.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15>=0.05	Binding	0.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	63.54%	\$F\$15>=0.05	Not Binding	58.54%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15>=0.05	Binding	0.00%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$H\$14	Deviasi standar	3.059%	2.203%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	16.67%	27.93%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	16.67%	5.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	16.67%	5.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	16.67%	5.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	16.67%	52.07%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	16.67%	5.00%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$H\$15	Alokasi Dana	100.00%	\$H\$15=1	Not Binding	0
\$H\$13	Return	2.600%	\$H\$13>=0.026	Binding	0.000%
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	27.93%	\$B\$15<=0.8	Not Binding	0.520714413
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15<=0.8	Not Binding	0.75
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15<=0.8	Not Binding	0.75
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15<=0.8	Not Binding	0.75
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	52.07%	\$F\$15<=0.8	Not Binding	0.279285587
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15<=0.8	Not Binding	0.75
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	27.93%	\$B\$15>=0.05	Not Binding	22.93%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15>=0.05	Binding	0.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15>=0.05	Binding	0.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15>=0.05	Binding	0.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	52.07%	\$F\$15>=0.05	Not Binding	47.07%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15>=0.05	Binding	0.00%

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$H\$14	Deviasi standar	3.059%	2.260%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	16.67%	12.63%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	16.67%	5.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	16.67%	5.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	16.67%	5.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	16.67%	67.37%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	16.67%	5.00%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$H\$15	Alokasi Dana	100.00%	\$H\$15=1	Not Binding	0
\$H\$13	Return	2.800%	\$H\$13>=0.028	Binding	0.000%
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	12.63%	\$B\$15<=0.8	Not Binding	0.673683641
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15<=0.8	Not Binding	0.75
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15<=0.8	Not Binding	0.75
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15<=0.8	Not Binding	0.75
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	67.37%	\$F\$15<=0.8	Not Binding	0.126316359
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15<=0.8	Not Binding	0.75
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	12.63%	\$B\$15>=0.05	Not Binding	7.63%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15>=0.05	Binding	0.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15>=0.05	Binding	0.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15>=0.05	Binding	0.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	67.37%	\$F\$15>=0.05	Not Binding	62.37%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15>=0.05	Binding	0.00%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$H\$13	Return	2.348%	2.900%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	16.67%	5.00%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	16.67%	5.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	16.67%	5.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	16.67%	5.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	16.67%	75.00%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	16.67%	5.00%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$H\$15	Alokasi Dana	100.00%	\$H\$15=1	Not Binding	0
\$H\$14	Deviasi standar	2.296%	\$H\$14<=0.025	Not Binding	0.002036656
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	5.00%	\$B\$15<=0.8	Not Binding	0.75
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15<=0.8	Not Binding	0.75
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15<=0.8	Not Binding	0.749999246
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15<=0.8	Not Binding	0.75
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	75.00%	\$F\$15<=0.8	Not Binding	0.050000754
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15<=0.8	Not Binding	0.75
\$B\$15	Alokasi Dana AAA Amanah Syariah Fund (CP)	5.00%	\$B\$15>=0.05	Binding	0.00%
\$C\$15	Alokasi Dana BNI Dana Plus Syariah (CP)	5.00%	\$C\$15>=0.05	Binding	0.00%
\$D\$15	Alokasi Dana Danareksa Syariah Berimbang (CP)	5.00%	\$D\$15>=0.05	Binding	0.00%
\$E\$15	Alokasi Dana IPB Syariah (CP)	5.00%	\$E\$15>=0.05	Binding	0.00%
\$F\$15	Alokasi Dana Mandiri Investa Syariah Berimbang (CP)	75.00%	\$F\$15>=0.05	Not Binding	70.00%
\$G\$15	Alokasi Dana Reksa Dana PNM Syariah (CP)	5.00%	\$G\$15>=0.05	Binding	0.00%

Lampiran 13. Hasil Olahan Solver untuk Saham 1 s/d 9

Batasan *Constraints* Yang Digunakan

Jenis Instrumen	Alokasi maksimum dari total	Alokasi Minimum dari total
Semua Saham	100.0%	0%

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$O\$18	Return	5.372%	6.495%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	7.692%	13.827%
\$C\$20	Alokasi Dana PT Astra International Tbk	7.692%	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	7.692%	25.958%
\$E\$20	Alokasi Dana Indosat Tbk PT	7.692%	10.409%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	7.692%	4.105%
\$G\$20	Alokasi Dana United Tractors Tbk PT	7.692%	0.000%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	7.692%	33.301%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	7.692%	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	7.692%	0.162%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	7.692%	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	7.692%	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	7.692%	0.000%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.692%	12.238%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$O\$20	Alokasi Dana	100.000%	\$O\$20=1	Not Binding	0
\$O\$19	Std. Deviation	5.000%	\$O\$19<=0.05	Binding	0
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	13.827%	\$B\$20<=1	Not Binding	0.861732804
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20<=1	Not Binding	1
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	25.958%	\$D\$20<=1	Not Binding	0.740416697
\$E\$20	Alokasi Dana Indosat Tbk PT	10.409%	\$E\$20<=1	Not Binding	0.89591213
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	4.105%	\$F\$20<=1	Not Binding	0.958953383
\$G\$20	Alokasi Dana United Tractors Tbk PT	0.000%	\$G\$20<=1	Not Binding	1
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	33.301%	\$H\$20<=1	Not Binding	0.66698904
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20<=1	Not Binding	1
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	0.162%	\$J\$20<=1	Not Binding	0.99838079
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20<=1	Not Binding	1
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20<=1	Not Binding	1
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	0.000%	\$M\$20<=1	Not Binding	1
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	12.238%	\$N\$20<=1	Not Binding	0.877615155
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	13.827%	\$B\$20>=0	Not Binding	13.827%
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20>=0	Binding	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	25.958%	\$D\$20>=0	Not Binding	25.958%
\$E\$20	Alokasi Dana Indosat Tbk PT	10.409%	\$E\$20>=0	Not Binding	10.409%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	4.105%	\$F\$20>=0	Not Binding	4.105%
\$G\$20	Alokasi Dana United Tractors Tbk PT	0.000%	\$G\$20>=0	Binding	0.000%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	33.301%	\$H\$20>=0	Not Binding	33.301%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20>=0	Binding	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	0.162%	\$J\$20>=0	Not Binding	0.162%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20>=0	Binding	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20>=0	Binding	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	0.000%	\$M\$20>=0	Binding	0.000%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	12.238%	\$N\$20>=0	Not Binding	12.238%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$O\$18	Return	5.372%	4.825%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	7.692%	29.402%
\$C\$20	Alokasi Dana PT Astra International Tbk	7.692%	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	7.692%	12.960%
\$E\$20	Alokasi Dana Indosat Tbk PT	7.692%	6.188%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	7.692%	0.000%
\$G\$20	Alokasi Dana United Tractors Tbk PT	7.692%	6.924%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	7.692%	25.652%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	7.692%	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	7.692%	8.691%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	7.692%	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	7.692%	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	7.692%	3.106%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.692%	7.077%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$O\$20	Alokasi Dana	100.000%	\$O\$20=1	Not Binding	0
\$O\$19	Std. Deviation	4.000%	\$O\$19<=0.04	Binding	0
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	29.402%	\$B\$20<=1	Not Binding	0.705983986
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20<=1	Not Binding	1
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	12.960%	\$D\$20<=1	Not Binding	0.870399136
\$E\$20	Alokasi Dana Indosat Tbk PT	6.188%	\$E\$20<=1	Not Binding	0.938119901
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	0.000%	\$F\$20<=1	Not Binding	1
\$G\$20	Alokasi Dana United Tractors Tbk PT	6.924%	\$G\$20<=1	Not Binding	0.930757423
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	25.652%	\$H\$20<=1	Not Binding	0.743478607
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20<=1	Not Binding	1
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	8.691%	\$J\$20<=1	Not Binding	0.913085927
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20<=1	Not Binding	1
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20<=1	Not Binding	1
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	3.106%	\$M\$20<=1	Not Binding	0.968944132
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.077%	\$N\$20<=1	Not Binding	0.929230887
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	29.402%	\$B\$20>=0	Not Binding	29.402%
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20>=0	Binding	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	12.960%	\$D\$20>=0	Not Binding	12.960%
\$E\$20	Alokasi Dana Indosat Tbk PT	6.188%	\$E\$20>=0	Not Binding	6.188%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	0.000%	\$F\$20>=0	Binding	0.000%
\$G\$20	Alokasi Dana United Tractors Tbk PT	6.924%	\$G\$20>=0	Not Binding	6.924%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	25.652%	\$H\$20>=0	Not Binding	25.652%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20>=0	Binding	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	8.691%	\$J\$20>=0	Not Binding	8.691%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20>=0	Binding	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20>=0	Binding	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	3.106%	\$M\$20>=0	Not Binding	3.106%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.077%	\$N\$20>=0	Not Binding	7.077%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$O\$18	Return	5.372%	3.820%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	7.692%	39.093%
\$C\$20	Alokasi Dana PT Astra International Tbk	7.692%	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	7.692%	3.019%
\$E\$20	Alokasi Dana Indosat Tbk PT	7.692%	0.000%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	7.692%	0.000%
\$G\$20	Alokasi Dana United Tractors Tbk PT	7.692%	11.562%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	7.692%	20.349%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	7.692%	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	7.692%	13.690%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	7.692%	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	7.692%	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	7.692%	8.992%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.692%	3.295%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$O\$20	Alokasi Dana	100.000%	\$O\$20=1	Not Binding	0
\$O\$19	Std. Deviation	3.750%	\$O\$19<=0.0375	Binding	0
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	39.093%	\$B\$20<=1	Not Binding	0.60907151
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20<=1	Not Binding	1
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	3.019%	\$D\$20<=1	Not Binding	0.969809262
\$E\$20	Alokasi Dana Indosat Tbk PT	0.000%	\$E\$20<=1	Not Binding	1
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	0.000%	\$F\$20<=1	Not Binding	1
\$G\$20	Alokasi Dana United Tractors Tbk PT	11.562%	\$G\$20<=1	Not Binding	0.884381989
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	20.349%	\$H\$20<=1	Not Binding	0.796513819
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20<=1	Not Binding	1
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	13.690%	\$J\$20<=1	Not Binding	0.863095408
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20<=1	Not Binding	1
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20<=1	Not Binding	1
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	8.992%	\$M\$20<=1	Not Binding	0.910081811
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	3.295%	\$N\$20<=1	Not Binding	0.967046201
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	39.093%	\$B\$20>=0	Not Binding	39.093%
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20>=0	Binding	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	3.019%	\$D\$20>=0	Not Binding	3.019%
\$E\$20	Alokasi Dana Indosat Tbk PT	0.000%	\$E\$20>=0	Binding	0.000%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	0.000%	\$F\$20>=0	Binding	0.000%
\$G\$20	Alokasi Dana United Tractors Tbk PT	11.562%	\$G\$20>=0	Not Binding	11.562%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	20.349%	\$H\$20>=0	Not Binding	20.349%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20>=0	Binding	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	13.690%	\$J\$20>=0	Not Binding	13.690%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20>=0	Binding	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20>=0	Binding	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	8.992%	\$M\$20>=0	Not Binding	8.992%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	3.295%	\$N\$20>=0	Not Binding	3.295%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$O\$18	Return	5.372%	5.784%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	7.692%	20.442%
\$C\$20	Alokasi Dana PT Astra International Tbk	7.692%	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	7.692%	20.981%
\$E\$20	Alokasi Dana Indosat Tbk PT	7.692%	10.001%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	7.692%	1.698%
\$G\$20	Alokasi Dana United Tractors Tbk PT	7.692%	1.518%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	7.692%	30.830%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	7.692%	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	7.692%	4.003%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	7.692%	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	7.692%	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	7.692%	0.000%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.692%	10.527%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$O\$20	Alokasi Dana	100.000%	\$O\$20=1	Not Binding	0
\$O\$19	Std. Deviation	4.500%	\$O\$19<=0.045	Binding	0
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	20.442%	\$B\$20<=1	Not Binding	0.795583486
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20<=1	Not Binding	1
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	20.981%	\$D\$20<=1	Not Binding	0.790194597
\$E\$20	Alokasi Dana Indosat Tbk PT	10.001%	\$E\$20<=1	Not Binding	0.899990035
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	1.698%	\$F\$20<=1	Not Binding	0.983015861
\$G\$20	Alokasi Dana United Tractors Tbk PT	1.518%	\$G\$20<=1	Not Binding	0.984817584
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	30.830%	\$H\$20<=1	Not Binding	0.691697451
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20<=1	Not Binding	1
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	4.003%	\$J\$20<=1	Not Binding	0.959973087
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20<=1	Not Binding	1
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20<=1	Not Binding	1
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	0.000%	\$M\$20<=1	Not Binding	1
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	10.527%	\$N\$20<=1	Not Binding	0.894727899
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	20.442%	\$B\$20>=0	Not Binding	20.442%
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20>=0	Binding	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	20.981%	\$D\$20>=0	Not Binding	20.981%
\$E\$20	Alokasi Dana Indosat Tbk PT	10.001%	\$E\$20>=0	Not Binding	10.001%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	1.698%	\$F\$20>=0	Not Binding	1.698%
\$G\$20	Alokasi Dana United Tractors Tbk PT	1.518%	\$G\$20>=0	Not Binding	1.518%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	30.830%	\$H\$20>=0	Not Binding	30.830%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20>=0	Binding	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	4.003%	\$J\$20>=0	Not Binding	4.003%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20>=0	Binding	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20>=0	Binding	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	0.000%	\$M\$20>=0	Binding	0.000%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	10.527%	\$N\$20>=0	Not Binding	10.527%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$O\$18	Return	5.372%	7.087%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	7.692%	7.764%
\$C\$20	Alokasi Dana PT Astra International Tbk	7.692%	1.434%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	7.692%	29.738%
\$E\$20	Alokasi Dana Indosat Tbk PT	7.692%	8.282%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	7.692%	6.772%
\$G\$20	Alokasi Dana United Tractors Tbk PT	7.692%	0.000%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	7.692%	33.138%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	7.692%	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	7.692%	0.000%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	7.692%	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	7.692%	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	7.692%	0.000%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.692%	12.872%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$O\$20	Alokasi Dana	100.000%	\$O\$20=1	Not Binding	0
\$O\$19	Std. Deviation	5.500%	\$O\$19<=0.055	Binding	0
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	7.764%	\$B\$20<=1	Not Binding	0.922355024
\$C\$20	Alokasi Dana PT Astra International Tbk	1.434%	\$C\$20<=1	Not Binding	0.985658632
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	29.738%	\$D\$20<=1	Not Binding	0.702621592
\$E\$20	Alokasi Dana Indosat Tbk PT	8.282%	\$E\$20<=1	Not Binding	0.917184247
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	6.772%	\$F\$20<=1	Not Binding	0.932280608
\$G\$20	Alokasi Dana United Tractors Tbk PT	0.000%	\$G\$20<=1	Not Binding	1
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	33.138%	\$H\$20<=1	Not Binding	0.668618948
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20<=1	Not Binding	1
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	0.000%	\$J\$20<=1	Not Binding	1
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20<=1	Not Binding	1
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20<=1	Not Binding	1
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	0.000%	\$M\$20<=1	Not Binding	1
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	12.872%	\$N\$20<=1	Not Binding	0.871280949
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	7.764%	\$B\$20>=0	Not Binding	7.764%
\$C\$20	Alokasi Dana PT Astra International Tbk	1.434%	\$C\$20>=0	Not Binding	1.434%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	29.738%	\$D\$20>=0	Not Binding	29.738%
\$E\$20	Alokasi Dana Indosat Tbk PT	8.282%	\$E\$20>=0	Not Binding	8.282%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	6.772%	\$F\$20>=0	Not Binding	6.772%
\$G\$20	Alokasi Dana United Tractors Tbk PT	0.000%	\$G\$20>=0	Binding	0.000%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	33.138%	\$H\$20>=0	Not Binding	33.138%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20>=0	Binding	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	0.000%	\$J\$20>=0	Binding	0.000%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20>=0	Binding	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20>=0	Binding	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	0.000%	\$M\$20>=0	Binding	0.000%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	12.872%	\$N\$20>=0	Not Binding	12.872%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$O\$18	Return	5.372%	5.357%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	7.692%	23.641%
\$C\$20	Alokasi Dana PT Astra International Tbk	7.692%	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	7.692%	18.098%
\$E\$20	Alokasi Dana Indosat Tbk PT	7.692%	10.198%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	7.692%	0.000%
\$G\$20	Alokasi Dana United Tractors Tbk PT	7.692%	4.515%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	7.692%	28.637%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	7.692%	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	7.692%	5.991%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	7.692%	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	7.692%	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	7.692%	0.000%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.692%	8.920%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$O\$20	Alokasi Dana	100.000%	\$O\$20=1	Not Binding	0
\$O\$19	Std. Deviation	4.250%	\$O\$19<=0.0425	Binding	0
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	23.641%	\$B\$20<=1	Not Binding	0.763594859
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20<=1	Not Binding	1
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	18.098%	\$D\$20<=1	Not Binding	0.819017621
\$E\$20	Alokasi Dana Indosat Tbk PT	10.198%	\$E\$20<=1	Not Binding	0.89802298
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	0.000%	\$F\$20<=1	Not Binding	1
\$G\$20	Alokasi Dana United Tractors Tbk PT	4.515%	\$G\$20<=1	Not Binding	0.954850206
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	28.637%	\$H\$20<=1	Not Binding	0.713633073
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20<=1	Not Binding	1
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	5.991%	\$J\$20<=1	Not Binding	0.940086016
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20<=1	Not Binding	1
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20<=1	Not Binding	1
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	0.000%	\$M\$20<=1	Not Binding	1
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	8.920%	\$N\$20<=1	Not Binding	0.910795244
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	23.641%	\$B\$20>=0	Not Binding	23.641%
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20>=0	Binding	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	18.098%	\$D\$20>=0	Not Binding	18.098%
\$E\$20	Alokasi Dana Indosat Tbk PT	10.198%	\$E\$20>=0	Not Binding	10.198%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	0.000%	\$F\$20>=0	Binding	0.000%
\$G\$20	Alokasi Dana United Tractors Tbk PT	4.515%	\$G\$20>=0	Not Binding	4.515%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	28.637%	\$H\$20>=0	Not Binding	28.637%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20>=0	Binding	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	5.991%	\$J\$20>=0	Not Binding	5.991%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20>=0	Binding	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20>=0	Binding	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	0.000%	\$M\$20>=0	Binding	0.000%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	8.920%	\$N\$20>=0	Not Binding	8.920%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Max)

Cell	Name	Original Value	Final Value
\$O\$18	Return	5.372%	6.158%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	7.692%	17.180%
\$C\$20	Alokasi Dana PT Astra International Tbk	7.692%	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	7.692%	23.535%
\$E\$20	Alokasi Dana Indosat Tbk PT	7.692%	10.115%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	7.692%	3.073%
\$G\$20	Alokasi Dana United Tractors Tbk PT	7.692%	0.000%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	7.692%	32.416%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	7.692%	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	7.692%	2.053%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	7.692%	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	7.692%	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	7.692%	0.000%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.692%	11.628%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$O\$20	Alokasi Dana	100.000%	\$O\$20=1	Not Binding	0
\$O\$19	Std. Deviation	4.750%	\$O\$19<=0.0475	Binding	0
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	17.180%	\$B\$20<=1	Not Binding	0.828200883
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20<=1	Not Binding	1
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	23.535%	\$D\$20<=1	Not Binding	0.764654414
\$E\$20	Alokasi Dana Indosat Tbk PT	10.115%	\$E\$20<=1	Not Binding	0.898850048
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	3.073%	\$F\$20<=1	Not Binding	0.969274919
\$G\$20	Alokasi Dana United Tractors Tbk PT	0.000%	\$G\$20<=1	Not Binding	1
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	32.416%	\$H\$20<=1	Not Binding	0.675837205
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20<=1	Not Binding	1
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	2.053%	\$J\$20<=1	Not Binding	0.979465582
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20<=1	Not Binding	1
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20<=1	Not Binding	1
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	0.000%	\$M\$20<=1	Not Binding	1
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	11.628%	\$N\$20<=1	Not Binding	0.883716948
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	17.180%	\$B\$20>=0	Not Binding	17.180%
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20>=0	Binding	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	23.535%	\$D\$20>=0	Not Binding	23.535%
\$E\$20	Alokasi Dana Indosat Tbk PT	10.115%	\$E\$20>=0	Not Binding	10.115%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	3.073%	\$F\$20>=0	Not Binding	3.073%
\$G\$20	Alokasi Dana United Tractors Tbk PT	0.000%	\$G\$20>=0	Binding	0.000%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	32.416%	\$H\$20>=0	Not Binding	32.416%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20>=0	Binding	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	2.053%	\$J\$20>=0	Not Binding	2.053%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20>=0	Binding	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20>=0	Binding	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	0.000%	\$M\$20>=0	Binding	0.000%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	11.628%	\$N\$20>=0	Not Binding	11.628%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$O\$19	Std. Deviation	5.887%	3.770%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	7.692%	38.130%
\$C\$20	Alokasi Dana PT Astra International Tbk	7.692%	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	7.692%	4.828%
\$E\$20	Alokasi Dana Indosat Tbk PT	7.692%	0.000%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	7.692%	0.000%
\$G\$20	Alokasi Dana United Tractors Tbk PT	7.692%	10.582%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	7.692%	21.052%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	7.692%	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	7.692%	12.845%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	7.692%	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	7.692%	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	7.692%	8.395%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.692%	4.169%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$O\$20	Alokasi Dana	100.000%	\$O\$20=1	Not Binding	0
\$O\$18	Return	4.000%	\$O\$18>=0.04	Binding	0.000%
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	38.130%	\$B\$20<=1	Not Binding	0.618702083
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20<=1	Not Binding	1
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	4.828%	\$D\$20<=1	Not Binding	0.951724661
\$E\$20	Alokasi Dana Indosat Tbk PT	0.000%	\$E\$20<=1	Not Binding	1
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	0.000%	\$F\$20<=1	Not Binding	1
\$G\$20	Alokasi Dana United Tractors Tbk PT	10.582%	\$G\$20<=1	Not Binding	0.894184222
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	21.052%	\$H\$20<=1	Not Binding	0.789482338
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20<=1	Not Binding	1
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	12.845%	\$J\$20<=1	Not Binding	0.871554693
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20<=1	Not Binding	1
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20<=1	Not Binding	1
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	8.395%	\$M\$20<=1	Not Binding	0.916046952
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	4.169%	\$N\$20<=1	Not Binding	0.958305051
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	38.130%	\$B\$20>=0	Not Binding	38.130%
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20>=0	Binding	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	4.828%	\$D\$20>=0	Not Binding	4.828%
\$E\$20	Alokasi Dana Indosat Tbk PT	0.000%	\$E\$20>=0	Binding	0.000%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	0.000%	\$F\$20>=0	Binding	0.000%
\$G\$20	Alokasi Dana United Tractors Tbk PT	10.582%	\$G\$20>=0	Not Binding	10.582%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	21.052%	\$H\$20>=0	Not Binding	21.052%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20>=0	Binding	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	12.845%	\$J\$20>=0	Not Binding	12.845%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20>=0	Binding	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20>=0	Binding	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	8.395%	\$M\$20>=0	Not Binding	8.395%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	4.169%	\$N\$20>=0	Not Binding	4.169%

(Lanjutan)

Microsoft Excel 11.0 Answer Report

Target Cell (Min)

Cell	Name	Original Value	Final Value
\$O\$19	Std. Deviation	5.887%	4.074%

Adjustable Cells

Cell	Name	Original Value	Final Value
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	7.692%	27.453%
\$C\$20	Alokasi Dana PT Astra International Tbk	7.692%	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	7.692%	14.689%
\$E\$20	Alokasi Dana Indosat Tbk PT	7.692%	7.659%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	7.692%	0.000%
\$G\$20	Alokasi Dana United Tractors Tbk PT	7.692%	6.172%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	7.692%	26.653%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	7.692%	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	7.692%	7.822%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	7.692%	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	7.692%	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	7.692%	1.895%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.692%	7.658%

Constraints

Cell	Name	Cell Value	Formula	Status	Slack
\$O\$20	Alokasi Dana	100.000%	\$O\$20=1	Not Binding	0
\$O\$18	Return	5.000%	\$O\$18>=0.05	Binding	0.000%
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	27.453%	\$B\$20<=1	Not Binding	0.725474317
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20<=1	Not Binding	1
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	14.689%	\$D\$20<=1	Not Binding	0.853110858
\$E\$20	Alokasi Dana Indosat Tbk PT	7.659%	\$E\$20<=1	Not Binding	0.92341129
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	0.000%	\$F\$20<=1	Not Binding	1
\$G\$20	Alokasi Dana United Tractors Tbk PT	6.172%	\$G\$20<=1	Not Binding	0.938282382
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	26.653%	\$H\$20<=1	Not Binding	0.733471993
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20<=1	Not Binding	1
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	7.822%	\$J\$20<=1	Not Binding	0.921784664
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20<=1	Not Binding	1
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20<=1	Not Binding	1
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	1.895%	\$M\$20<=1	Not Binding	0.981047682
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.658%	\$N\$20<=1	Not Binding	0.923416813
\$B\$20	Alokasi Dana Telekomunikasi Indonesia Tbk PT	27.453%	\$B\$20>=0	Not Binding	27.453%
\$C\$20	Alokasi Dana PT Astra International Tbk	0.000%	\$C\$20>=0	Binding	0.000%
\$D\$20	Alokasi Dana Bumi Resources Tbk PT	14.689%	\$D\$20>=0	Not Binding	14.689%
\$E\$20	Alokasi Dana Indosat Tbk PT	7.659%	\$E\$20>=0	Not Binding	7.659%
\$F\$20	Alokasi Dana International Nickel Indonesia Tbk PT	0.000%	\$F\$20>=0	Binding	0.000%
\$G\$20	Alokasi Dana United Tractors Tbk PT	6.172%	\$G\$20>=0	Not Binding	6.172%
\$H\$20	Alokasi Dana Indofood Sukses Makmur Tbk PT	26.653%	\$H\$20>=0	Not Binding	26.653%
\$I\$20	Alokasi Dana Tambang Batubara Bukit Asam Tbk PT	0.000%	\$I\$20>=0	Binding	0.000%
\$J\$20	Alokasi Dana Bakrie and Brothers Tbk PT	7.822%	\$J\$20>=0	Not Binding	7.822%
\$K\$20	Alokasi Dana Aneka Tambang Tbk PT	0.000%	\$K\$20>=0	Binding	0.000%
\$L\$20	Alokasi Dana Berlian Laju Tanker Tbk PT	0.000%	\$L\$20>=0	Binding	0.000%
\$M\$20	Alokasi Dana Holcim Indonesia Tbk PT	1.895%	\$M\$20>=0	Not Binding	1.895%
\$N\$20	Alokasi Dana Perusahaan Perkebunan London Sumatra Ind	7.658%	\$N\$20>=0	Not Binding	7.658%

Lampiran 14. Tabel Uji T dengan 2 Instrumen, 3 Instrumen dan 3 Instrumen Investasi

Uji T dgn 2 Instrumen

Perhitungan	Portofolio Optimal	Portofolio yang Ada
Hasil Rata-rata	0.0074	0.0064
σ	0.0005	0.0009
n	19	19
$\sigma(x_1-x_2)^2$		0.000000055
$\sigma(x_1-x_2)$		0.0002340
Test Stat T	Optimal - Yang tih Ada	4.060

Uji T dengan 3 Instrumen

Perhitungan	Portofolio dgn 3 Instrumen	Portofolio yang Ada
Hasil Rata-rata	0.0126	0.0064
σ	0.0054	0.0009
n	19	19
$\sigma(x_1-x_2)^2$		0.000001583
$\sigma(x_1-x_2)$		0.0012582
Test Stat T	3 Instrumen - Yang tih Ada	4.896

Uji T dengan 4 Instrumen

Perhitungan	Portofolio dgn 4 instrumen	Portofolio yang Ada
Hasil Rata-rata	0.0153	0.0064
σ	0.0087	0.0009
n	19	19
$\sigma(x_1-x_2)^2$		0.000003981
$\sigma(x_1-x_2)$		0.0019952
Test Stat T	4 Instrumen - yg tih Ada	4.476