

CONSTRUCTION OF OPTIMAL PORTFOLIO USING SINGLE INDEX MODEL
AND CONSTANT CORRELATION MODEL FOR KOMPAS 100 INDEX
OVER THE PERIOD 2014 – 2018

Proposed as one of the requirements to complete the Bachelor Degree in International ICT
Business

MINI THESIS

Arranged By:

EKO SANJAYA NURHAKIM

1401164182



S1 INTERNATIONAL ICT BUSINESS
FACULTY OF ECONOMIC AND BUSINESS

TELKOM UNIVERSITY

BANDUNG

2020