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**LAMPIRAN**

**Lampiran 1**

**HASIL PERHITUNGAN *RETURN* SAHAM**

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **No** | **Kode Saham** | **Nama Perusahaan** | **Tahun** | **Pt** | **Pt-1** | **Pt-Pt-1** | **Rt** |
| 1 | AALI | Astra Agro Lestari Tbk | 2019 | 14.575 | 11.825 | 2.750 | 0,23 |
| 2020 | 12.325 | 14.575 | -2.250 | -0,15 |
| 2021 | 9.500 | 12.325 | -2.825 | -0,23 |
| 2022 | 8.025 | 9.500 | -1.475 | -0,16 |
| 2023 | 7.025 | 8.025 | -1.000 | -0,12 |
| 2 | BISI | BISI International Tbk. | 2019 | 1.050 | 1.675 | -625 | -0,37 |
| 2020 | 1.030 | 1.050 | -20 | -0,02 |
| 2021 | 995 | 1.030 | -35 | -0,03 |
| 2022 | 1.600 | 995 | 605 | 0,61 |
| 2023 | 1.600 | 1.600 | 0 | 0,00 |
| 3 | BUDI | Budi Starch & Sweetener Tbk. | 2019 | 103 | 96 | 7 | 0,07 |
| 2020 | 99 | 103 | -4 | -0,04 |
| 2021 | 179 | 99 | 80 | 0,81 |
| 2022 | 226 | 179 | 47 | 0,26 |
| 2023 | 278 | 226 | 52 | 0,23 |
| 4 | CEKA | Wilmar Cahaya Indonesia Tbk. | 2019 | 1.670 | 1.375 | 295 | 0,21 |
| 2020 | 1.785 | 1.670 | 115 | 0,07 |
| 2021 | 1.880 | 1.785 | 95 | 0,05 |
| 2022 | 1.980 | 1.880 | 100 | 0,05 |
| 2023 | 1.845 | 1.980 | -135 | -0,07 |
| 5 | CPIN | Charoen Pokphand Indonesia Tbk. | 2019 | 6.500 | 7.225 | -725 | -0,10 |
| 2020 | 6.525 | 6.500 | 25 | 0,00 |
| 2021 | 5.950 | 6.525 | -575 | -0,09 |
| 2022 | 5.650 | 5.950 | -300 | -0,05 |
| 2023 | 5.025 | 5.650 | -625 | -0,11 |

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| --- | --- | --- | --- | --- | --- | --- | --- |
| 6 | DLTA | Delta Djakarta Tbk. | 2019 | 6.800 | 5.500 | 1.300 | 0,24 |
| 2020 | 4.400 | 6.800 | -2.400 | -0,35 |
| 2021 | 3.740 | 4.400 | -660 | -0,15 |
| 2022 | 3.830 | 3.740 | 90 | 0,02 |
| 2023 | 3.530 | 3.830 | -300 | -0,08 |
| 7 | DSNG | Dharma Satya Nusantara Tbk. | 2019 | 460 | 410 | 50 | 0,12 |
| 2020 | 610 | 460 | 150 | 0,33 |
| 2021 | 500 | 610 | -110 | -0,18 |
| 2022 | 600 | 500 | 100 | 0,20 |
| 2023 | 555 | 600 | -45 | -0,08 |
| 8 | FISH | FKS Multi Agro Tbk. | 2019 | 3.800 | 4.060 | -260 | -0,06 |
| 2020 | 2.620 | 3.800 | -1.180 | -0,31 |
| 2021 | 7.650 | 2.620 | 5.030 | 1,92 |
| 2022 | 6.750 | 7.650 | -900 | -0,12 |
| 2023 | 5.525 | 6.750 | -1.225 | -0,18 |
| 9 | GOOD | Garudafood Putra Putri Jaya Tbk. | 2019 | 1.510 | 1.875 | -365 | -0,19 |
| 2020 | 1.270 | 1.510 | -240 | -0,16 |
| 2021 | 525 | 1.270 | -745 | -0,59 |
| 2022 | 525 | 525 | 0 | 0,00 |
| 2023 | 430 | 525 | -95 | -0,18 |
| 10 | HOKI | Buyung Poetra Sembada Tbk. | 2019 | 940 | 730 | 210 | 0,29 |
| 2020 | 1.005 | 940 | 65 | 0,07 |
| 2021 | 181 | 1.005 | -824 | -0,82 |
| 2022 | 103 | 181 | -78 | -0,43 |
| 2023 | 173 | 103 | 70 | 0,68 |
| 11 | ICBP | Indofood CBP Sukses Makmur Tbk. | 2019 | 11.150 | 10.450 | 700 | 0,07 |
| 2020 | 9.575 | 11.150 | -1.575 | -0,14 |
| 2021 | 8.700 | 9.575 | -875 | -0,09 |
| 2022 | 10.000 | 8.700 | 1.300 | 0,15 |
| 2023 | 10.575 | 10.000 | 575 | 0,06 |
| 12 | INDF | Indofood Sukses Makmur Tbk. | 2019 | 7.925 | 7.450 | 475 | 0,06 |
| 2020 | 6.850 | 7.925 | -1.075 | -0,14 |
| 2021 | 6.325 | 6.850 | -525 | -0,08 |
| 2022 | 6.725 | 6.325 | 400 | 0,06 |
| 2023 | 6.450 | 6.725 | -275 | -0,04 |

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| --- | --- | --- | --- | --- | --- | --- | --- |
| 13 | JPFA | Japfa Comfeed Indonesia Tbk. | 2019 | 1.535 | 2.150 | -615 | -0,29 |
| 2020 | 1.465 | 1.535 | -70 | -0,05 |
| 2021 | 1.720 | 1.465 | 255 | 0,17 |
| 2022 | 1.295 | 1.720 | -425 | -0,25 |
| 2023 | 1.180 | 1.295 | -115 | -0,09 |
| 14 | LSIP | PP London Sumatra Indonesia Tbk. | 2019 | 1.485 | 1.250 | 235 | 0,19 |
| 2020 | 1.375 | 1.485 | -110 | -0,07 |
| 2021 | 1.185 | 1.375 | -190 | -0,14 |
| 2022 | 1.015 | 1.185 | -170 | -0,14 |
| 2023 | 890 | 1.015 | -125 | -0,12 |
| 15 | MGRO | Mahkota Group Tbk. | 2019 | 900 | 995 | -95 | -0,10 |
| 2020 | 815 | 900 | -85 | -0,09 |
| 2021 | 850 | 815 | 35 | 0,04 |
| 2022 | 845 | 850 | -5 | -0,01 |
| 2023 | 705 | 845 | -140 | -0,17 |
| 16 | MYOR | Mayora Indah Tbk. | 2019 | 2.050 | 2.620 | -570 | -0,22 |
| 2020 | 2.710 | 2.050 | 660 | 0,32 |
| 2021 | 2.040 | 2.710 | -670 | -0,25 |
| 2022 | 2.500 | 2.040 | 460 | 0,23 |
| 2023 | 2.490 | 2.500 | -10 | 0,00 |
| 17 | ROTI | Nippon Indosari Corpindo Tbk. | 2019 | 1.300 | 1.200 | 100 | 0,08 |
| 2020 | 1.360 | 1.300 | 60 | 0,05 |
| 2021 | 1.360 | 1.360 | 0 | 0,00 |
| 2022 | 1.320 | 1.360 | -40 | -0,03 |
| 2023 | 1.150 | 1.320 | -170 | -0,13 |
| 18 | SGRO | Sampoerna Agro Tbk. | 2019 | 2.380 | 2.370 | 10 | 0,00 |
| 2020 | 1.615 | 2.380 | -765 | -0,32 |
| 2021 | 1.995 | 1.615 | 380 | 0,24 |
| 2022 | 2.100 | 1.995 | 105 | 0,05 |
| 2023 | 2.010 | 2.100 | -90 | -0,04 |
| 19 | SIMP | Salim Ivomas Pratama Tbk. | 2019 | 432 | 460 | -28 | -0,06 |
| 2020 | 420 | 432 | -12 | -0,03 |
| 2021 | 456 | 420 | 36 | 0,09 |
| 2022 | 414 | 456 | -42 | -0,09 |
| 2023 | 376 | 414 | -38 | -0,09 |

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| 20 | SKLT | Sekar Laut Tbk. | 2019 | 1.610 | 1.500 | 110 | 0,07 |
| 2020 | 1.565 | 1.610 | -45 | -0,03 |
| 2021 | 2.420 | 1.565 | 855 | 0,55 |
| 2022 | 1.950 | 2.420 | -470 | -0,19 |
| 2023 | 282 | 1.950 | -1.668 | -0,86 |
| 21 | SMAR | Sinar Mas Agro Resource And Technology Tbk. | 2019 | 4.140 | 4.050 | 90 | 0,02 |
| 2020 | 4.150 | 4.140 | 10 | 0,00 |
| 2021 | 4.360 | 4.150 | 210 | 0,05 |
| 2022 | 4.950 | 4.360 | 590 | 0,14 |
| 2023 | 4.000 | 4.950 | -950 | -0,19 |
| 22 | TBLA | Tunas Baru Lampung Tbk. | 2019 | 995 | 865 | 130 | 0,15 |
| 2020 | 935 | 995 | -60 | -0,06 |
| 2021 | 795 | 935 | -140 | -0,15 |
| 2022 | 695 | 795 | -100 | -0,13 |
| 2023 | 695 | 695 | 0 | 0,00 |
| 23 | TGKA | Tigaraksa Satria Tbk. | 2019 | 4.850 | 3.350 | 1.500 | 0,45 |
| 2020 | 7.275 | 4.850 | 2.425 | 0,50 |
| 2021 | 7.000 | 7.275 | -275 | -0,04 |
| 2022 | 7.100 | 7.000 | 100 | 0,01 |
| 2023 | 6.450 | 7.100 | -650 | -0,09 |
| 24 | ULTJ | Ultra Jaya Milk Industry & Trading Company Tbk. | 2019 | 1.680 | 1.350 | 330 | 0,24 |
| 2020 | 1.600 | 1.680 | -80 | -0,05 |
| 2021 | 1.570 | 1.600 | -30 | -0,02 |
| 2022 | 1.475 | 1.570 | -95 | -0,06 |
| 2023 | 1.600 | 1.475 | 125 | 0,08 |

**Lampiran 2**

**HASIL PERHITUNGAN *TRADNG VOLUME ACTIVITY***

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **No** | | **Kode Saham** | | **Nama Perusahaan** | **Tahun** | **Jumlah saham diperdagangkan** | | **Jumlah Saham Beredar** | | **TVA** |
| 1 | | AALI | | Astra Agro Lestari Tbk | 2019 | 214.952.600 | | 1.924.688.333 | | 0,11168 |
| 2020 | 582.427.100 | | 1.924.688.333 | | 0,30261 |
| 2021 | 578.974.100 | | 1.924.688.333 | | 0,30081 |
| 2022 | 576.142.600 | | 1.924.688.333 | | 0,29934 |
| 2023 | 185.181.000 | | 1.924.688.333 | | 0,09621 |
| 2 | | BISI | | BISI International Tbk. | 2019 | 81.440.500 | | 3.000.000.000 | | 0,02715 |
| 2020 | 92.299.200 | | 3.000.000.000 | | 0,03077 |
| 2021 | 72.883.900 | | 3.000.000.000 | | 0,02429 |
| 2022 | 254.092.500 | | 3.000.000.000 | | 0,08470 |
| 2023 | 102.963.600 | | 3.000.000.000 | | 0,03432 |
| 3 | | BUDI | | Budi Starch & Sweetener Tbk. | 2019 | 356.530.400 | | 4.498.997.362 | | 0,07925 |
| 2020 | 270.170.600 | | 4.498.997.362 | | 0,06005 |
| 2021 | 4.959.757.100 | | 4.498.997.362 | | 1,10241 |
| 2022 | 2.160.960.200 | | 4.498.997.362 | | 0,48032 |
| 2023 | 256.195.400 | | 4.498.997.362 | | 0,05694 |
| 4 | | CEKA | | Wilmar Cahaya Indonesia Tbk. | 2019 | 30.898.600 | | 595.000.000 | | 0,05193 |
| 2020 | 29.400.100 | | 595.000.000 | | 0,04941 |
| 2021 | 18.225.500 | | 595.000.000 | | 0,03063 |
| 2022 | 19.288.600 | | 595.000.000 | | 0,03242 |
| 2023 | 10.111.600 | | 595.000.000 | | 0,01699 |
| 5 | | CPIN | | Charoen Pokphand Indonesia Tbk. | 2019 | 2.285.085.400 | | 16.398.000.000 | | 0,13935 |
| 2020 | 2.110.748.900 | | 16.398.000.000 | | 0,12872 |
| 2021 | 1.705.428.500 | | 16.398.000.000 | | 0,10400 |
| 2022 | 2.055.569.200 | | 16.398.000.000 | | 0,12535 |
| 2023 | 1.981.499.100 | | 16.398.000.000 | | 0,12084 |
| 6 | | DLTA | | Delta Djakarta Tbk. | 2019 | 3.024.100 | | 800.659.050 | | 0,00378 |
| 2020 | 12.537.200 | | 800.659.050 | | 0,01566 |
| 2021 | 29.013.600 | | 800.659.050 | | 0,03624 |
| 2022 | 37.156.100 | | 800.659.050 | | 0,04641 |
| 2023 | 30.153.600 | | 800.659.050 | | 0,03766 |
| 7 | DSNG | | Dharma Satya Nusantara Tbk. | | 2019 | 235.378.900 | 10.599.840.000 | | 0,02221 | |
| 2020 | 1.408.414.900 | 10.599.840.000 | | 0,13287 | |
| 2021 | 7.477.784.200 | 10.599.840.000 | | 0,70546 | |
| 2022 | 5.497.399.800 | 10.599.840.000 | | 0,51863 | |
| 2023 | 9.435.858.100 | 10.599.840.000 | | 0,89019 | |
| 8 | FISH | | FKS Multi Agro Tbk. | | 2019 | 4.067.432.600 | 480.000.000 | | 8,47382 | |
| 2020 | 2.809.716.000 | 480.000.000 | | 5,85358 | |
| 2021 | 9.416.113.100 | 480.000.000 | | 19,61690 | |
| 2022 | 6.254.645.600 | 480.000.000 | | 13,03051 | |
| 2023 | 1.142.325.600 | 480.000.000 | | 2,37985 | |
| 9 | GOOD | | Garudafood Putra Putri Jaya Tbk. | | 2019 | 272.164.000 | 7.379.580.291 | | 0,03688 | |
| 2020 | 304.717.000 | 7.379.580.291 | | 0,04129 | |
| 2021 | 2.273.483.800 | 36.897.901.455 | | 0,06162 | |
| 2022 | 1.644.577.200 | 36.897.901.455 | | 0,04457 | |
| 2023 | 784.429.300 | 36.897.901.455 | | 0,02126 | |
| 10 | HOKI | | Buyung Poetra Sembada Tbk. | | 2019 | 27.522.934.800 | 2.378.405.500 | | 11,57201 | |
| 2020 | 20.919.734.400 | 2.419.438.170 | | 8,64653 | |
| 2021 | 18.696.280.000 | 9.677.752.680 | | 1,93188 | |
| 2022 | 2.220.685.400 | 9.677.752.680 | | 0,22946 | |
| 2023 | 10.885.823.600 | 9.677.752.680 | | 1,12483 | |
| 11 | ICBP | | Indofood CBP Sukses Makmur Tbk. | | 2019 | 1.406.825.500 | 11.661.908.000 | | 0,12063 | |
| 2020 | 2.376.567.500 | 11.661.908.000 | | 0,20379 | |
| 2021 | 1.621.334.400 | 11.661.908.000 | | 0,13903 | |
| 2022 | 1.882.400.300 | 11.661.908.000 | | 0,16141 | |
| 2023 | 1.452.474.500 | 11.661.908.000 | | 0,12455 | |
| 12 | INDF | | Indofood Sukses Makmur Tbk. | | 2019 | 2.056.993.900 | 8.780.426.500 | | 0,23427 | |
| 2020 | 2.828.363.500 | 8.780.426.500 | | 0,32212 | |
| 2021 | 2.222.461.600 | 8.780.426.500 | | 0,25312 | |
| 2022 | 2.361.528.000 | 8.780.426.500 | | 0,26895 | |
| 2023 | 1.987.089.300 | 8.780.426.500 | | 0,22631 | |
| 13 | JPFA | | Japfa Comfeed Indonesia Tbk. | | 2019 | 7.656.113.200 | 11.726.575.201 | | 0,65289 | |
| 2020 | 6.839.454.000 | 11.726.575.201 | | 0,58324 | |
| 2021 | 6.108.576.500 | 11.726.575.201 | | 0,52092 | |
| 2022 | 4.608.020.800 | 11.726.575.201 | | 0,39296 | |
| 2023 | 3.313.769.900 | 11.726.575.201 | | 0,28259 | |

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| 14 | LSIP | PP London Sumatra Indonesia Tbk. | 2019 | 2.839.348.800 | 6.822.863.965 | 0,41615 |
| 2020 | 6.767.663.500 | 6.822.863.965 | 0,99191 |
| 2021 | 6.673.855.000 | 6.822.863.965 | 0,97816 |
| 2022 | 4.209.083.900 | 6.822.863.965 | 0,61691 |
| 2023 | 1.357.279.600 | 6.822.863.965 | 0,19893 |
| 15 | MGRO | Mahkota Group Tbk. | 2019 | 1.341.161.700 | 3.554.445.700 | 0,37732 |
| 2020 | 584.564.700 | 3.554.445.700 | 0,16446 |
| 2021 | 927.739.900 | 3.554.445.700 | 0,26101 |
| 2022 | 1.315.613.500 | 3.554.445.700 | 0,37013 |
| 2023 | 1.442.954.400 | 3.554.445.700 | 0,40596 |
| 16 | MYOR | Mayora Indah Tbk. | 2019 | 701.370.800 | 22.358.699.725 | 0,03137 |
| 2020 | 903.149.100 | 22.358.699.725 | 0,04039 |
| 2021 | 994.873.300 | 22.358.699.725 | 0,04450 |
| 2022 | 1.996.175.000 | 22.358.699.725 | 0,08928 |
| 2023 | 1.469.991.900 | 22.358.699.725 | 0,06575 |
| 17 | ROTI | Nippon Indosari Corpindo Tbk. | 2019 | 290.276.000 | 6.186.488.888 | 0,04692 |
| 2020 | 641.893.400 | 6.186.488.888 | 0,10376 |
| 2021 | 368.839.700 | 6.186.488.888 | 0,05962 |
| 2022 | 247.940.600 | 6.186.488.888 | 0,04008 |
| 2023 | 150.195.800 | 6.186.488.888 | 0,02428 |
| 18 | SGRO | Sampoerna Agro Tbk. | 2019 | 22.158.500 | 1.890.000.000 | 0,01172 |
| 2020 | 135.872.800 | 1.818.622.000 | 0,07471 |
| 2021 | 59.563.800 | 1.818.622.000 | 0,03275 |
| 2022 | 47.959.300 | 1.818.622.000 | 0,02637 |
| 2023 | 24.570.800 | 1.818.622.000 | 0,01351 |
| 19 | SIMP | Salim Ivomas Pratama Tbk. | 2019 | 2.608.111.500 | 15.816.310.000 | 0,16490 |
| 2020 | 2.943.708.200 | 15.816.310.000 | 0,18612 |
| 2021 | 2.641.651.200 | 15.816.310.000 | 0,16702 |
| 2022 | 1.049.807.600 | 15.816.310.000 | 0,06638 |
| 2023 | 461.149.500 | 15.816.310.000 | 0,02916 |
| 20 | SKLT | Sekar Laut Tbk. | 2019 | 23.000 | 690.740.500 | 0,00003 |
| 2020 | 1.046.000 | 690.740.500 | 0,00151 |
| 2021 | 8.910.000 | 690.740.500 | 0,01290 |
| 2022 | 6.083.000 | 690.740.500 | 0,00881 |
| 2023 | 104.535.600 | 6.907.405.000 | 0,01513 |

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| 21 | SMAR | Sinar Mas Agro Resource And Technology Tbk. | 2019 | 3.398.500 | 2.872.193.366 | 0,00118 |
| 2020 | 2.155.200 | 2.872.193.366 | 0,00075 |
| 2021 | 4.226.900 | 2.872.193.366 | 0,00147 |
| 2022 | 12.388.900 | 2.872.193.366 | 0,00431 |
| 2023 | 8.494.400 | 2.872.193.366 | 0,00296 |
| 22 | TBLA | Tunas Baru Lampung Tbk. | 2019 | 865.689.630 | 5.342.098.939 | 0,16205 |
| 2020 | 1.176.618.667 | 5.287.474.232 | 0,22253 |
| 2021 | 969.531.372 | 5.342.098.939 | 0,18149 |
| 2022 | 356.297.314 | 5.342.098.939 | 0,06670 |
| 2023 | 646.709.185 | 5.342.098.939 | 0,12106 |
| 23 | TGKA | Tigaraksa Satria Tbk. | 2019 | 251.700 | 918.492.750 | 0,00027 |
| 2020 | 157.200 | 918.492.750 | 0,00017 |
| 2021 | 825.800 | 918.492.750 | 0,00090 |
| 2022 | 539.600 | 918.492.750 | 0,00059 |
| 2023 | 444.200 | 918.492.750 | 0,00048 |
| 24 | ULTJ | Ultra Jaya Milk Industry & Trading Company Tbk. | 2019 | 226.861.900 | 11.553.528.000 | 0,01964 |
| 2020 | 386.122.800 | 11.553.528.000 | 0,03342 |
| 2021 | 223.247.600 | 11.553.528.000 | 0,01932 |
| 2022 | 198.331.600 | 11.553.528.000 | 0,01717 |
| 2023 | 670.524.500 | 11.553.528.000 | 0,05804 |

**Lampiran 3**

**HASIL PERHITUNGAN *EARNING PER SHARE***

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| **No** | | **Kode Saham** | **Nama Perusahaan** | **Tahun** | **Laba Bersih** | **Jumlah Saham Beredar** | **EPS** |
| 1 | | AALI | Astra Agro Lestari Tbk | 2019 | 211.117.000.000 | 1.924.688.333 | 109,69 |
| 2020 | 833.090.000.000 | 1.924.688.333 | 432,84 |
| 2021 | 1.971.365.000.000 | 1.924.688.333 | 1.024,25 |
| 2022 | 1.726.607.000.000 | 1.924.688.333 | 897,08 |
| 2023 | 800.579.000.000 | 1.924.688.333 | 415,95 |
| 2 | | BISI | BISI International Tbk. | 2019 | 306.823.000.000 | 3.000.000.000 | 102,27 |
| 2020 | 275.453.000.000 | 3.000.000.000 | 91,82 |
| 2021 | 383.474.000.000 | 3.000.000.000 | 127,82 |
| 2022 | 523.242.000.000 | 3.000.000.000 | 174,41 |
| 2023 | 253.280.000.000 | 3.000.000.000 | 84,43 |
| 3 | | BUDI | Budi Starch & Sweetener Tbk. | 2019 | 61.228.000.000 | 4.498.997.362 | 13,61 |
| 2020 | 62.496.000.000 | 4.498.997.362 | 13,89 |
| 2021 | 83.283.000.000 | 4.498.997.362 | 18,51 |
| 2022 | 88.961.000.000 | 4.498.997.362 | 19,77 |
| 2023 | 100.802.000.000 | 4.498.997.362 | 22,41 |
| 4 | | CEKA | Wilmar Cahaya Indonesia Tbk. | 2019 | 215.459.200.242 | 595.000.000 | 362,12 |
| 2020 | 181.812.593.992 | 595.000.000 | 305,57 |
| 2021 | 187.066.990.085 | 595.000.000 | 314,40 |
| 2022 | 220.704.543.072 | 595.000.000 | 370,93 |
| 2023 | 153.574.779.624 | 595.000.000 | 258,11 |
| 5 | | CPIN | Charoen Pokphand Indonesia Tbk. | 2019 | 3.644.672.000.000 | 16.398.000.000 | 222,26 |
| 2020 | 3.842.083.000.000 | 16.398.000.000 | 234,30 |
| 2021 | 3.620.961.000.000 | 16.398.000.000 | 220,82 |
| 2022 | 2.928.342.000.000 | 16.398.000.000 | 178,58 |
| 2023 | 2.675.589.000.000 | 16.398.000.000 | 163,17 |
| 6 | | DLTA | Delta Djakarta Tbk. | 2019 | 317.899.804.000 | 800.659.050 | 397,05 |
| 2020 | 124.038.395.000 | 800.659.050 | 154,92 |
| 2021 | 188.049.630.000 | 800.659.050 | 234,87 |
| 2022 | 230.209.661.000 | 800.659.050 | 287,53 |
| 2023 | 156.850.180.000 | 800.659.050 | 195,90 |
| 7 | DSNG | | Dharma Satya Nusantara Tbk. | 2019 | 179.940.000.000 | 10.599.840.000 | 16,98 |
| 2020 | 476.637.000.000 | 10.599.840.000 | 44,97 |
| 2021 | 727.153.000.000 | 10.599.840.000 | 68,60 |
| 2022 | 1.206.835.000.000 | 10.599.840.000 | 113,85 |
| 2023 | 839.809.000.000 | 10.599.840.000 | 79,23 |
| 8 | FISH | | FKS Multi Agro Tbk. | 2019 | 155.743.439.958 | 480.000.000 | 324,47 |
| 2020 | 276.050.478.340 | 480.000.000 | 575,11 |
| 2021 | 412.290.069.859 | 480.000.000 | 858,94 |
| 2022 | 507.220.264.698 | 480.000.000 | 1.056,71 |
| 2023 | 372.806.006.712 | 480.000.000 | 776,68 |
| 9 | GOOD | | Garudafood Putra Putri Jaya Tbk. | 2019 | 416.859.403.048 | 7.379.580.291 | 56,49 |
| 2020 | 259.412.261.010 | 7.379.580.291 | 35,15 |
| 2021 | 424.826.659.580 | 36.897.901.455 | 11,51 |
| 2022 | 425.208.267.424 | 36.897.901.455 | 11,52 |
| 2023 | 580.412.724.554 | 36.897.901.455 | 15,73 |
| 10 | HOKI | | Buyung Poetra Sembada Tbk. | 2019 | 103.723.228.652 | 2.378.405.500 | 43,61 |
| 2020 | 38.043.800.534 | 2.419.438.170 | 15,72 |
| 2021 | 12.116.096.272 | 9.677.752.680 | 1,25 |
| 2022 | 1.797.143.563 | 9.677.752.680 | 0,19 |
| 2023 | -1.465.736.323 | 9.677.752.680 | -0,15 |
| 11 | ICBP | | Indofood CBP Sukses Makmur Tbk. | 2019 | 5.038.789.000.000 | 11.661.908.000 | 432,07 |
| 2020 | 6.586.907.000.000 | 11.661.908.000 | 564,82 |
| 2021 | 6.399.431.000.000 | 11.661.908.000 | 548,75 |
| 2022 | 4.587.367.000.000 | 11.661.908.000 | 393,36 |
| 2023 | 7.060.008.000.000 | 11.661.908.000 | 605,39 |
| 12 | INDF | | Indofood Sukses Makmur Tbk. | 2019 | 4.908.172.000.000 | 8.780.426.500 | 558,99 |
| 2020 | 6.455.632.000.000 | 8.780.426.500 | 735,23 |
| 2021 | 7.662.254.000.000 | 8.780.426.500 | 872,65 |
| 2022 | 6.359.094.000.000 | 8.780.426.500 | 724,24 |
| 2023 | 7.082.764.000.000 | 8.780.426.500 | 806,65 |
| 13 | JPFA | | Japfa Comfeed Indonesia Tbk. | 2019 | 1.765.178.000.000 | 11.726.575.201 | 150,53 |
| 2020 | 916.711.000.000 | 11.726.575.201 | 78,17 |
| 2021 | 2.022.596.000.000 | 11.726.575.201 | 172,48 |
| 2022 | 1.419.855.000.000 | 11.726.575.201 | 121,08 |
| 2023 | 929.716.000.000 | 11.726.575.201 | 79,28 |

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| 14 | LSIP | PP London Sumatra Indonesia Tbk. | 2019 | 253.902.000.000 | 6.822.863.965 | 37,21 |
| 2020 | 696.011.000.000 | 6.822.863.965 | 102,01 |
| 2021 | 992.423.000.000 | 6.822.863.965 | 145,46 |
| 2022 | 1.036.448.000.000 | 6.822.863.965 | 151,91 |
| 2023 | 761.995.000.000 | 6.822.863.965 | 111,68 |
| 15 | MGRO | Mahkota Group Tbk. | 2019 | 13.404.818.577 | 3.554.445.700 | 3,77 |
| 2020 | -51.748.219.447 | 3.554.445.700 | -14,56 |
| 2021 | 78.537.148.077 | 3.554.445.700 | 22,10 |
| 2022 | -20.104.462.276 | 3.554.445.700 | -5,66 |
| 2023 | -152.233.515.056 | 3.554.445.700 | -42,83 |
| 16 | MYOR | Mayora Indah Tbk. | 2019 | 1.999.303.012.096 | 22.358.699.725 | 89,42 |
| 2020 | 2.060.631.850.945 | 22.358.699.725 | 92,16 |
| 2021 | 1.186.598.590.767 | 22.358.699.725 | 53,07 |
| 2022 | 1.942.229.752.036 | 22.358.699.725 | 86,87 |
| 2023 | 3.193.816.276.615 | 22.358.699.725 | 142,84 |
| 17 | ROTI | Nippon Indosari Corpindo Tbk. | 2019 | 301.002.075.111 | 6.186.488.888 | 48,65 |
| 2020 | 215.050.714.497 | 6.186.488.888 | 34,76 |
| 2021 | 283.603.784.487 | 6.186.488.888 | 45,84 |
| 2022 | 432.220.344.060 | 6.186.488.888 | 69,87 |
| 2023 | 333.291.088.862 | 6.186.488.888 | 53,87 |
| 18 | SGRO | Sampoerna Agro Tbk. | 2019 | 33.150.000.000 | 1.890.000.000 | 17,54 |
| 2020 | -201.421.000.000 | 1.818.622.000 | -110,75 |
| 2021 | 802.085.000.000 | 1.818.622.000 | 441,04 |
| 2022 | 1.049.826.000.000 | 1.818.622.000 | 577,26 |
| 2023 | 483.712.000.000 | 1.818.622.000 | 265,98 |
| 19 | SIMP | Salim Ivomas Pratama Tbk. | 2019 | -546.148.000.000 | 15.816.310.000 | -34,53 |
| 2020 | 234.281.000.000 | 15.816.310.000 | 14,81 |
| 2021 | 990.401.000.000 | 15.816.310.000 | 62,62 |
| 2022 | 1.198.367.000.000 | 15.816.310.000 | 75,77 |
| 2023 | 736.417.000.000 | 15.816.310.000 | 46,56 |
| 20 | SKLT | Sekar Laut Tbk. | 2019 | 44.988.552.441 | 690.740.500 | 65,13 |
| 2020 | 42.521.324.247 | 690.740.500 | 61,56 |
| 2021 | 84.524.776.901 | 690.740.500 | 122,37 |
| 2022 | 75.154.155.539 | 690.740.500 | 108,80 |
| 2023 | 77.849.644.887 | 6.907.405.000 | 11,27 |

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| 21 | SMAR | Sinar Mas Agro Resource And Technology Tbk. | 2019 | 898.632.000.000 | 2.872.193.366 | 312,87 |
| 2020 | 1.538.742.000.000 | 2.872.193.366 | 535,74 |
| 2021 | 2.826.808.000.000 | 2.872.193.366 | 984,20 |
| 2022 | 5.500.519.000.000 | 2.872.193.366 | 1.915,09 |
| 2023 | 522.080.000.000 | 2.872.193.366 | 181,77 |
| 22 | TBLA | Tunas Baru Lampung Tbk. | 2019 | 662.827.000.000 | 5.342.098.939 | 124,08 |
| 2020 | 678.029.000.000 | 5.287.474.232 | 128,23 |
| 2021 | 794.719.000.000 | 5.342.098.939 | 148,77 |
| 2022 | 800.689.000.000 | 5.342.098.939 | 149,88 |
| 2023 | 611.289.000.000 | 5.342.098.939 | 114,43 |
| 23 | TGKA | Tigaraksa Satria Tbk. | 2019 | 428.418.484.105 | 918.492.750 | 466,44 |
| 2020 | 478.561.152.411 | 918.492.750 | 521,03 |
| 2021 | 481.109.483.989 | 918.492.750 | 523,80 |
| 2022 | 478.266.312.889 | 918.492.750 | 520,71 |
| 2023 | 457.037.000.000 | 918.492.750 | 497,59 |
| 24 | ULTJ | Ultra Jaya Milk Industry & Trading Company Tbk. | 2019 | 1.032.277.000.000 | 11.553.528.000 | 89,35 |
| 2020 | 1.099.696.000.000 | 11.553.528.000 | 95,18 |
| 2021 | 1.271.638.000.000 | 11.553.528.000 | 110,06 |
| 2022 | 960.786.000.000 | 11.553.528.000 | 83,16 |
| 2023 | 1.169.212.000.000 | 11.553.528.000 | 101,20 |

**Lampiran 4**

**HASIL PERHITUNGAN *INVESTMENT OPPORTUNITY SET* (MVE/BVE)**

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| **No** | **Kode Saham** | **Nama Perusahaan** | **Tahun** | **Jumlah Saham Beredar** | **Harga Penutupan Saham** | **Total Ekuitas** | **IOS** |
| 1 | AALI | Astra Agro Lestari Tbk | 2019 | 1.924.688.333 | 14.575 | 18.978.527.000.000 | 1,48 |
| 2020 | 1.924.688.333 | 12.325 | 19.247.794.000.000 | 1,23 |
| 2021 | 1.924.688.333 | 9.500 | 21.171.173.000.000 | 0,86 |
| 2022 | 1.924.688.333 | 8.025 | 22.243.221.000.000 | 0,69 |
| 2023 | 1.924.688.333 | 7.025 | 22.280.922.000.000 | 0,61 |
| 2 | BISI | BISI International Tbk. | 2019 | 3.000.000.000 | 3.800 | 2.316.586.000.000 | 4,92 |
| 2020 | 3.000.000.000 | 2.620 | 2.458.387.000.000 | 3,20 |
| 2021 | 3.000.000.000 | 7.650 | 2.728.045.000.000 | 8,41 |
| 2022 | 3.000.000.000 | 6.750 | 3.050.250.000.000 | 6,64 |
| 2023 | 3.000.000.000 | 5.525 | 3.102.284.000.000 | 5,34 |
| 3 | BUDI | Budi Starch & Sweetener Tbk. | 2019 | 4.498.997.362 | 940 | 1.285.318.000.000 | 3,29 |
| 2020 | 4.498.997.362 | 1.005 | 1.322.156.000.000 | 3,42 |
| 2021 | 4.498.997.362 | 725 | 1.387.697.000.000 | 2,35 |
| 2022 | 4.498.997.362 | 1.657 | 1.445.037.000.000 | 5,16 |
| 2023 | 4.498.997.362 | 1.388 | 1.591.327.000.000 | 3,92 |
| 4 | CEKA | Wilmar Cahaya Indonesia Tbk. | 2019 | 595.000.000 | 1.535 | 1.131.294.696.834 | 0,81 |
| 2020 | 595.000.000 | 1.465 | 1.260.714.994.864 | 0,69 |
| 2021 | 595.000.000 | 1.720 | 1.387.366.962.835 | 0,74 |
| 2022 | 595.000.000 | 1.295 | 1.550.042.869.748 | 0,50 |
| 2023 | 595.000.000 | 1.180 | 1.612.630.860.209 | 0,44 |
| 5 | CPIN | Charoen Pokphand Indonesia Tbk. | 2019 | 16.398.000.000 | 2.050 | 20.895.858.000.000 | 1,61 |
| 2020 | 16.398.000.000 | 2.710 | 23.349.683.000.000 | 1,90 |
| 2021 | 16.398.000.000 | 2.040 | 25.149.999.000.000 | 1,33 |
| 2022 | 16.398.000.000 | 2.500 | 26.327.214.000.000 | 1,56 |
| 2023 | 16.398.000.000 | 2.490 | 29.016.963.000.000 | 1,41 |
| 6 | DLTA | Delta Djakarta Tbk. | 2019 | 800.659.050 | 2.380 | 1.213.563.332.000 | 1,57 |
| 2020 | 800.659.050 | 1.615 | 1.019.898.963.000 | 1,27 |
| 2021 | 800.659.050 | 1.995 | 1.010.174.017.000 | 1,58 |
| 2022 | 800.659.050 | 2.100 | 1.000.775.865.000 | 1,68 |
| 2023 | 800.659.050 | 2.010 | 897.907.214.000 | 1,79 |

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| 7 | DSNG | Dharma Satya Nusantara Tbk. | 2019 | 10.599.840.000 | 4.140 | 3.731.592.000.000 | 11,76 |
| 2020 | 10.599.840.000 | 4.150 | 6.230.749.000.000 | 7,06 |
| 2021 | 10.599.840.000 | 4.360 | 7.025.463.000.000 | 6,58 |
| 2022 | 10.599.840.000 | 4.950 | 8.160.140.000.000 | 6,43 |
| 2023 | 10.599.840.000 | 4.000 | 8.889.428.000.000 | 4,77 |
| 8 | FISH | FKS Multi Agro Tbk. | 2019 | 480.000.000 | 995 | 1.625.691.006.374 | 0,29 |
| 2020 | 480.000.000 | 935 | 1.874.874.288.560 | 0,24 |
| 2021 | 480.000.000 | 795 | 2.207.183.613.077 | 0,17 |
| 2022 | 480.000.000 | 695 | 2.633.273.991.485 | 0,13 |
| 2023 | 480.000.000 | 695 | 2.754.289.758.344 | 0,12 |
| 9 | GOOD | Garudafood Putra Putri Jaya Tbk. | 2019 | 7.379.580.291 | 1.680 | 2.765.520.764.915 | 4,48 |
| 2020 | 7.379.580.291 | 1.600 | 2.894.436.789.153 | 4,08 |
| 2021 | 36.897.901.455 | 1.570 | 3.042.236.403.412 | 19,04 |
| 2022 | 36.897.901.455 | 1.475 | 3.351.444.502.184 | 16,24 |
| 2023 | 36.897.901.455 | 1.600 | 3.909.211.386.219 | 15,10 |
| 10 | HOKI | Buyung Poetra Sembada Tbk. | 2019 | 2.378.405.500 | 2.329 | 641.567.444.819 | 8,63 |
| 2020 | 2.419.438.170 | 2.341 | 662.560.916.609 | 8,55 |
| 2021 | 9.677.752.680 | 2.533 | 674.176.387.075 | 36,36 |
| 2022 | 9.677.752.680 | 1.657 | 668.859.547.083 | 23,98 |
| 2023 | 9.677.752.680 | 1.388 | 661.573.606.369 | 20,30 |
| 11 | ICBP | Indofood CBP Sukses Makmur Tbk. | 2019 | 11.661.908.000 | 128.875 | 26.671.104.000.000 | 56,35 |
| 2020 | 11.661.908.000 | 117.875 | 50.318.053.000.000 | 27,32 |
| 2021 | 11.661.908.000 | 102.775 | 54.940.607.000.000 | 21,82 |
| 2022 | 11.661.908.000 | 105.925 | 57.473.007.000.000 | 21,49 |
| 2023 | 11.661.908.000 | 129.750 | 62.163.059.000.000 | 24,34 |
| 12 | INDF | Indofood Sukses Makmur Tbk. | 2019 | 8.780.426.500 | 88.050 | 54.202.488.000.000 | 14,26 |
| 2020 | 8.780.426.500 | 81.680 | 79.138.044.000.000 | 9,06 |
| 2021 | 8.780.426.500 | 75.325 | 86.986.509.000.000 | 7,60 |
| 2022 | 8.780.426.500 | 77.100 | 93.623.038.000.000 | 7,23 |
| 2023 | 8.780.426.500 | 80.875 | 99.378.260.000.000 | 7,15 |
| 13 | JPFA | Japfa Comfeed Indonesia Tbk. | 2019 | 11.726.575.201 | 21.220 | 11.896.814.000.000 | 20,92 |
| 2020 | 11.726.575.201 | 14.165 | 11.411.970.000.000 | 14,56 |
| 2021 | 11.726.575.201 | 21.035 | 13.102.710.000.000 | 18,83 |
| 2022 | 11.726.575.201 | 17.855 | 13.654.777.000.000 | 15,33 |
| 2023 | 11.726.575.201 | 14.885 | 14.146.291.000.000 | 12,34 |

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| 14 | LSIP | PP London Sumatra Indonesia Tbk. | 2019 | 6.822.863.965 | 10.615 | 8.498.500.000.000 | 8,52 |
| 2020 | 6.822.863.965 | 9.055 | 9.286.332.000.000 | 6,65 |
| 2021 | 6.822.863.965 | 8.980 | 10.191.396.000.000 | 6,01 |
| 2022 | 6.822.863.965 | 10.405 | 10.935.707.000.000 | 6,49 |
| 2023 | 6.822.863.965 | 8.515 | 11.347.441.000.000 | 5,12 |
| 15 | MGRO | Mahkota Group Tbk. | 2019 | 3.554.445.700 | 900 | 701.457.658.309 | 4,56 |
| 2020 | 3.554.445.700 | 815 | 623.407.720.603 | 4,65 |
| 2021 | 3.554.445.700 | 850 | 709.800.280.420 | 4,26 |
| 2022 | 3.554.445.700 | 845 | 645.372.796.017 | 4,65 |
| 2023 | 3.554.445.700 | 705 | 521.064.635.086 | 4,81 |
| 16 | MYOR | Mayora Indah Tbk. | 2019 | 22.358.699.725 | 28.890 | 9.911.940.195.318 | 65,17 |
| 2020 | 22.358.699.725 | 26.695 | 11.271.468.049.958 | 52,95 |
| 2021 | 22.358.699.725 | 28.720 | 11.360.031.396.135 | 56,53 |
| 2022 | 22.358.699.725 | 23.775 | 12.834.694.090.515 | 41,42 |
| 2023 | 22.358.699.725 | 31.010 | 14.093.170.576.298 | 49,20 |
| 17 | ROTI | Nippon Indosari Corpindo Tbk. | 2019 | 6.186.488.888 | 15.375 | 3.092.597.379.097 | 30,76 |
| 2020 | 6.186.488.888 | 15.000 | 3.227.671.047.731 | 28,75 |
| 2021 | 6.186.488.888 | 16.355 | 2.869.591.202.766 | 35,26 |
| 2022 | 6.186.488.888 | 15.500 | 2.681.158.538.764 | 35,76 |
| 2023 | 6.186.488.888 | 16.100 | 2.303.422.832.164 | 43,24 |
| 18 | SGRO | Sampoerna Agro Tbk. | 2019 | 1.890.000.000 | 27.770 | 4.152.698.000.000 | 12,64 |
| 2020 | 1.818.622.000 | 23.715 | 3.796.056.000.000 | 11,36 |
| 2021 | 1.818.622.000 | 22.780 | 4.596.699.000.000 | 9,01 |
| 2022 | 1.818.622.000 | 25.890 | 5.230.111.000.000 | 9,00 |
| 2023 | 1.818.622.000 | 24.755 | 5.512.407.000.000 | 8,17 |
| 19 | SIMP | Salim Ivomas Pratama Tbk. | 2019 | 15.816.310.000 | 4.664 | 17.781.323.000.000 | 4,15 |
| 2020 | 15.816.310.000 | 3.600 | 18.489.873.000.000 | 3,08 |
| 2021 | 15.816.310.000 | 5.565 | 19.852.158.000.000 | 4,43 |
| 2022 | 15.816.310.000 | 5.543 | 21.167.282.000.000 | 4,14 |
| 2023 | 15.816.310.000 | 4.778 | 21.720.925.000.000 | 3,48 |
| 20 | SKLT | Sekar Laut Tbk. | 2019 | 690.740.500 | 1.850 | 380.381.947.966 | 3,36 |
| 2020 | 690.740.500 | 1.891 | 406.954.570.727 | 3,21 |
| 2021 | 690.740.500 | 2.612 | 541.837.229.228 | 3,33 |
| 2022 | 690.740.500 | 2.518 | 590.753.527.421 | 2,94 |
| 2023 | 6.907.405.000 | 3.272 | 627.918.316.469 | 35,99 |

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| 21 | SMAR | Sinar Mas Agro Resource And Technology Tbk. | 2019 | 2.872.193.366 | 48.260 | 10.933.057.000.000 | 12,68 |
| 2020 | 2.872.193.366 | 37.830 | 12.523.681.000.000 | 8,68 |
| 2021 | 2.872.193.366 | 49.440 | 14.417.829.000.000 | 9,85 |
| 2022 | 2.872.193.366 | 56.765 | 19.247.803.000.000 | 8,47 |
| 2023 | 2.872.193.366 | 55.830 | 18.660.704.000.000 | 8,59 |
| 22 | TBLA | Tunas Baru Lampung Tbk. | 2019 | 5.342.098.939 | 10.437 | 5.362.924.000.000 | 10,40 |
| 2020 | 5.287.474.232 | 8.171 | 5.888.856.000.000 | 7,34 |
| 2021 | 5.342.098.939 | 10.027 | 6.492.354.000.000 | 8,25 |
| 2022 | 5.342.098.939 | 9.060 | 6.832.234.000.000 | 7,08 |
| 2023 | 5.342.098.939 | 8.813 | 8.202.858.000.000 | 5,74 |
| 23 | TGKA | Tigaraksa Satria Tbk. | 2019 | 918.492.750 | 50.680 | 1.391.999.046.712 | 33,44 |
| 2020 | 918.492.750 | 79.600 | 1.598.672.228.267 | 45,73 |
| 2021 | 918.492.750 | 90.225 | 1.760.590.755.177 | 47,07 |
| 2022 | 918.492.750 | 87.650 | 2.045.289.129.558 | 39,36 |
| 2023 | 918.492.750 | 81.675 | 2.138.935.201.358 | 35,07 |
| 24 | ULTJ | Ultra Jaya Milk Industry & Trading Company Tbk. | 2019 | 11.553.528.000 | 17.205 | 5.655.139.000.000 | 35,15 |
| 2020 | 11.553.528.000 | 19.400 | 4.781.737.000.000 | 46,87 |
| 2021 | 11.553.528.000 | 18.645 | 5.138.126.000.000 | 41,92 |
| 2022 | 11.553.528.000 | 17.705 | 5.822.679.000.000 | 35,13 |
| 2023 | 11.553.528.000 | 19.620 | 6.444.569.000.000 | 35,17 |

**Lampiran 5**

**HASIL PERHITUNGAN KEBIJAKAN DIVIDEN(DPR)**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **No** | **Kode Saham** | **Nama Perusahaan** | **Tahun** | **DPS** | **EPS** | **DPR** |
| 1 | AALI | Astra Agro Lestari Tbk | 2019 | 223,99990 | 109,68893 | 2,04 |
| 2020 | 90,99967 | 432,84411 | 0,21 |
| 2021 | 254,99973 | 1.024,25155 | 0,25 |
| 2022 | 444,00020 | 897,08394 | 0,49 |
| 2023 | 400,99947 | 415,95254 | 0,96 |
| 2 | BISI | BISI International Tbk. | 2019 | 100,00000 | 102,27433 | 0,98 |
| 2020 | 38,00000 | 91,81767 | 0,41 |
| 2021 | 38,00000 | 127,82467 | 0,30 |
| 2022 | 68,00000 | 174,41400 | 0,39 |
| 2023 | 68,00000 | 84,42667 | 0,81 |
| 3 | BUDI | Budi Starch & Sweetener Tbk. | 2019 | 5,00000 | 13,60925 | 0,37 |
| 2020 | 6,00000 | 13,89110 | 0,43 |
| 2021 | 6,00000 | 18,51146 | 0,32 |
| 2022 | 8,00000 | 19,77352 | 0,40 |
| 2023 | 14,00001 | 22,40544 | 0,62 |
| 4 | CEKA | Wilmar Cahaya Indonesia Tbk. | 2019 | 100,00000 | 362,11630 | 0,28 |
| 2020 | 100,00000 | 305,56738 | 0,33 |
| 2021 | 100,00000 | 314,39830 | 0,32 |
| 2022 | 100,00000 | 370,93201 | 0,27 |
| 2023 | 100,00000 | 258,10887 | 0,39 |
| 5 | CPIN | Charoen Pokphand Indonesia Tbk. | 2019 | 118,00000 | 222,26320 | 0,53 |
| 2020 | 81,00000 | 234,30193 | 0,35 |
| 2021 | 112,00000 | 220,81723 | 0,51 |
| 2022 | 108,00000 | 178,57922 | 0,60 |
| 2023 | 108,00000 | 163,16557 | 0,66 |
| 6 | DLTA | Delta Djakarta Tbk. | 2019 | 478,00000 | 397,04766 | 1,20 |
| 2020 | 390,00000 | 154,92037 | 2,52 |
| 2021 | 250,00000 | 234,86855 | 1,06 |
| 2022 | 300,00000 | 287,52521 | 1,04 |
| 2023 | 325,00000 | 195,90134 | 1,66 |

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 7 | DSNG | Dharma Satya Nusantara Tbk. | 2019 | 9,86647 | 16,97573 | 0,58 |
| 2020 | 4,93328 | 44,96643 | 0,11 |
| 2021 | 12,33321 | 68,60038 | 0,18 |
| 2022 | 20,00002 | 113,85408 | 0,18 |
| 2023 | 20,00002 | 79,22846 | 0,25 |
| 8 | FISH | FKS Multi Agro Tbk. | 2019 | 24,38895 | 324,46550 | 0,08 |
| 2020 | 12,21781 | 575,10516 | 0,02 |
| 2021 | 41,48338 | 858,93765 | 0,05 |
| 2022 | 16,13047 | 1.056,70888 | 0,02 |
| 2023 | 80,33388 | 776,67918 | 0,10 |
| 9 | GOOD | Garudafood Putra Putri Jaya Tbk. | 2019 | 17,00000 | 56,48823 | 0,30 |
| 2020 | 28,00000 | 35,15271 | 0,80 |
| 2021 | 3,57538 | 11,51357 | 0,31 |
| 2022 | 5,94071 | 11,52391 | 0,52 |
| 2023 | 5,99916 | 15,73024 | 0,38 |
| 10 | HOKI | Buyung Poetra Sembada Tbk. | 2019 | 10,99095 | 43,61041 | 0,25 |
| 2020 | 11,83567 | 15,72423 | 0,75 |
| 2021 | 1,00000 | 1,25195 | 0,80 |
| 2022 | 1,00000 | 0,18570 | 5,39 |
| 2023 | 1,00000 | -0,15145 | -6,60 |
| 11 | ICBP | Indofood CBP Sukses Makmur Tbk. | 2019 | 136,99997 | 432,07244 | 0,32 |
| 2020 | 214,99998 | 564,82241 | 0,38 |
| 2021 | 214,99998 | 548,74648 | 0,39 |
| 2022 | 214,99998 | 393,36333 | 0,55 |
| 2023 | 188,00003 | 605,39047 | 0,31 |
| 12 | INDF | Indofood Sukses Makmur Tbk. | 2019 | 171,00001 | 558,99016 | 0,31 |
| 2020 | 278,00005 | 735,22989 | 0,38 |
| 2021 | 278,00005 | 872,65169 | 0,32 |
| 2022 | 278,00005 | 724,23521 | 0,38 |
| 2023 | 257,00004 | 806,65375 | 0,32 |
| 13 | JPFA | Japfa Comfeed Indonesia Tbk. | 2019 | 98,57226 | 150,52801 | 0,65 |
| 2020 | 49,96855 | 78,17380 | 0,64 |
| 2021 | 39,76506 | 172,47969 | 0,23 |
| 2022 | 59,45632 | 121,08011 | 0,49 |
| 2023 | 49,54695 | 79,28282 | 0,62 |

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 14 | LSIP | PP London Sumatra Indonesia Tbk. | 2019 | 14,99356 | 37,21341 | 0,40 |
| 2020 | 18,99188 | 102,01156 | 0,19 |
| 2021 | 19,99146 | 145,45549 | 0,14 |
| 2022 | 50,97830 | 151,90806 | 0,34 |
| 2023 | 52,97746 | 111,68257 | 0,47 |
| 15 | MGRO | Mahkota Group Tbk. | 2019 | 5,93922 | 3,77128 | 1,57 |
| 2020 | 0,99180 | -14,55873 | -0,07 |
| 2021 | 1,60363 | 22,09547 | 0,07 |
| 2022 | 6,94260 | -5,65615 | -1,23 |
| 2023 | 1,78509 | -42,82905 | -0,04 |
| 16 | MYOR | Mayora Indah Tbk. | 2019 | 29,00000 | 89,41947 | 0,32 |
| 2020 | 30,00000 | 92,16242 | 0,33 |
| 2021 | 52,00000 | 53,07100 | 0,98 |
| 2022 | 21,00000 | 86,86685 | 0,24 |
| 2023 | 35,00000 | 142,84445 | 0,25 |
| 17 | ROTI | Nippon Indosari Corpindo Tbk. | 2019 | 9,65407 | 48,65475 | 0,20 |
| 2020 | 24,17021 | 34,76135 | 0,70 |
| 2021 | 48,05466 | 45,84245 | 1,05 |
| 2022 | 55,95089 | 69,86521 | 0,80 |
| 2023 | 98,22690 | 53,87403 | 1,82 |
| 18 | SGRO | Sampoerna Agro Tbk. | 2019 | 3,05291 | 17,53968 | 0,17 |
| 2020 | 8,59277 | -110,75474 | -0,08 |
| 2021 | 2,21101 | 441,03997 | 0,01 |
| 2022 | 225,00003 | 577,26454 | 0,39 |
| 2023 | 197,99991 | 265,97721 | 0,74 |
| 19 | SIMP | Salim Ivomas Pratama Tbk. | 2019 | 3,31740 | -34,53068 | -0,10 |
| 2020 | 2,61901 | 14,81262 | 0,18 |
| 2021 | 2,94019 | 62,61897 | 0,05 |
| 2022 | 12,74109 | 75,76780 | 0,17 |
| 2023 | 14,70128 | 46,56061 | 0,32 |
| 20 | SKLT | Sekar Laut Tbk. | 2019 | 8,10000 | 65,13090 | 0,12 |
| 2020 | 13,50000 | 61,55904 | 0,22 |
| 2021 | 13,50000 | 122,36835 | 0,11 |
| 2022 | 43,20205 | 108,80230 | 0,40 |
| 2023 | 2,43020 | 11,27046 | 0,22 |

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 21 | SMAR | Sinar Mas Agro Resource And Technology Tbk. | 2019 | 749,99999 | 312,87309 | 2,40 |
| 2020 | 749,99999 | 535,73761 | 1,40 |
| 2021 | 345,00010 | 984,19836 | 0,35 |
| 2022 | 310,00002 | 1.915,09355 | 0,16 |
| 2023 | 370,00016 | 181,77049 | 2,04 |
| 22 | TBLA | Tunas Baru Lampung Tbk. | 2019 | 44,99973 | 124,07614 | 0,36 |
| 2020 | 25,25818 | 128,23306 | 0,20 |
| 2021 | 24,69460 | 148,76531 | 0,17 |
| 2022 | 88,90008 | 149,88285 | 0,59 |
| 2023 | 22,31258 | 114,42862 | 0,19 |
| 23 | TGKA | Tigaraksa Satria Tbk. | 2019 | 239,00000 | 466,43644 | 0,51 |
| 2020 | 285,00000 | 521,02878 | 0,55 |
| 2021 | 360,00000 | 523,80325 | 0,69 |
| 2022 | 295,00000 | 520,70777 | 0,57 |
| 2023 | 325,00000 | 497,59456 | 0,65 |
| 24 | ULTJ | Ultra Jaya Milk Industry & Trading Company Tbk. | 2019 | 11,99997 | 89,34734 | 0,13 |
| 2020 | 10,79999 | 95,18270 | 0,11 |
| 2021 | 76,50001 | 110,06491 | 0,70 |
| 2022 | 22,49997 | 83,15953 | 0,27 |
| 2023 | 22,49997 | 101,19956 | 0,22 |

**Lampiran 6**

**HASIL OUTPUT SPSS 22**

1. Analisis Statistik Deskriptif

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Descriptive Statistics** | | | | | |
|  | N | Minimum | Maximum | Mean | Std. Deviation |
| TVA | 113 | ,00 | 13,03 | ,6172 | 2,02537 |
| EPS | 113 | -110,75 | 1915,09 | 246,6429 | 300,92331 |
| IOS | 113 | ,12 | 65,17 | 13,5749 | 15,61419 |
| DPR | 113 | -6,60 | 2,52 | ,4246 | ,84126 |
| Return Saham | 113 | -,37 | ,55 | -,0118 | ,17069 |
| Valid N (listwise) | 113 |  |  |  |  |

1. Uji Asumsi Klasik
2. Uji Normalitas

|  |  |  |
| --- | --- | --- |
| **One-Sample Kolmogorov-Smirnov Test** | | |
|  | | Unstandardized Residual |
| N | | 113 |
| Normal Parametersa,b | Mean | ,0000000 |
| Std. Deviation | ,01693069 |
| Most Extreme Differences | Absolute | ,082 |
| Positive | ,082 |
| Negative | -,062 |
| Test Statistic | | ,082 |
| Asymp. Sig. (2-tailed) | | ,059c |
| a. Test distribution is Normal. | | |
| b. Calculated from data. | | |
| c. Lilliefors Significance Correction. | | |

1. Uji Autokorelasi

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Model Summaryb** | | | | | |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
| 1 | ,788a | ,621 | ,607 | ,01724 | 1,956 |
| a. Predictors: (Constant), DPR, IOS, EPS, TVA | | | | | |
| b. Dependent Variable: Return Saham | | | | | |

1. Uji Multikolonieritas

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
| B | Std. Error | Beta | Tolerance | VIF |
|  | (Constant) | -,031 | ,003 |  | -11,269 | ,000 |  |  |
| TVA | -,001 | ,001 | -,097 | -1,596 | ,113 | ,955 | 1,048 |
| EPS | 1,639E-5 | ,000 | ,179 | 2,996 | ,003 | ,979 | 1,021 |
| IOS | ,001 | ,000 | ,754 | 12,568 | ,000 | ,976 | 1,024 |
| DPR | -,004 | ,002 | -,129 | -2,156 | ,033 | ,987 | 1,013 |
| a. Dependent Variable: Return Saham | | | | | | | | |

1. Uji Heterokedastisitas

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
|  | (Constant) | ,012 | ,002 |  | 6,553 | ,000 |
| TVA | ,001 | ,001 | ,102 | 1,049 | ,296 |
| EPS | -1,683E-6 | ,000 | -,047 | -,486 | ,628 |
| IOS | ,000 | ,000 | ,145 | 1,511 | ,134 |
| DPR | ,000 | ,001 | ,017 | ,178 | ,859 |
| a. Dependent Variable: ABS\_RES | | | | | | |

1. Analisis Regresi Linier Berganda

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
|  | (Constant) | ,012 | ,002 |  | 6,553 | ,000 |
| TVA | ,001 | ,001 | ,102 | 1,049 | ,296 |
| EPS | -1,683E-6 | ,000 | -,047 | -,486 | ,628 |
| IOS | ,000 | ,000 | ,145 | 1,511 | ,134 |
| DPR | ,000 | ,001 | ,017 | ,178 | ,859 |
| a. Dependent Variable: ABS\_RES | | | | | | |

1. Uji Hipotesis
2. Uji Hipotesis Parsial (Uji t)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
|  | (Constant) | -,031 | ,003 |  | -11,269 | ,000 |
| TVA | -,001 | ,001 | -,097 | -1,596 | ,113 |
| EPS | 1,639E-5 | ,000 | ,179 | 2,996 | ,003 |
| IOS | ,001 | ,000 | ,754 | 12,568 | ,000 |
| DPR | -,004 | ,002 | -,129 | -2,156 | ,033 |
| a. Dependent Variable: Return Saham | | | | | | |

1. Uji Hipotesis Simultan (Uji F)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **ANOVAa** | | | | | | |
| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|  | Regression | ,053 | 4 | ,013 | 44,192 | ,000b |
| Residual | ,032 | 109 | ,000 |  |  |
| Total | ,085 | 113 |  |  |  |
| a. Dependent Variable: Return Saham | | | | | | |
| b. Predictors: (Constant), DPR, IOS, EPS, TVA | | | | | | |

1. Koefisien Determinasi

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Model Summaryb** | | | | |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | ,788a | ,621 | ,607 | ,01724 |
| a. Predictors: (Constant), DPR, IOS, EPS, TVA | | | | |
| b. Dependent Variable: Return Saham | | | | |