

## DAFTAR LAMPIRAN

Lampiran 1. Saham Perusahaan yang masuk dalam kumpulan saham LQ-45	76
Lampiran 2. Saham Indeks Saham LQ 45 yang <u>Konsisten</u> .....	77
Lampiran 3. Penentuan Expected Return (Ri) Saham Astra Agro Lestari Tbk (AALI).....	78
Lampiran 4. Penentuan Expected Return (Ri) Saham Adaro Energy Tbk (ADRO) .....	79
Lampiran 5. Penentuan Expected Return (Ri) Saham AKR Corporindo Tbk (AKRA) .....	80
Lampiran 6. Penentuan Expected Return (Ri) Saham Astra International Tbk (ASII) .....	81
Lampiran 7. Penentuan Expected Return (Ri) Saham Alam Sutera Realty Tbk (ASRI) .....	82
Lampiran 8. Penentuan Expected Return (Ri) Saham Bank Central Asia Tbk (BBCA) .....	83
Lampiran 9. Penentuan Expected Return (Ri) Saham Bank Negara Indonesia Tbk (BBNI) .....	84
Lampiran 10. Penentuan Expected Return (Ri) Saham Bank Rakyat Indonesia (BBRI).....	85
Lampiran 11. Penentuan Expected Return (Ri) Saham Bank Mandiri (Persero) Tbk (BMR) .....	86
Lampiran 12. Penentuan Expected Return (Ri) Saham Global Mediacom Tbk (BMTR) .....	87
Lampiran 13. Penentuan Expected Return (Ri) Saham Bumi Serpong Damai Tbk (BSDE) .....	88
Lampiran 14. Penentuan Expected Return (Ri) Saham Charoen Pokphand Indonesia (CPIN) .....	89
Lampiran 15. Penentuan Expected Return (Ri) Saham Gudang Garam Tbk (GGRM) .....	90

Lampiran 16. Penentuan Expected Return (Ri) Saham Indofood CBP Sukses Makmur Tbk (ICBP) .....	91
Lampiran 17. Penentuan Expected Return (Ri) Saham Indofood CBP Sukses Makmur Tbk (INDF) .....	92
Lampiran 18. Penentuan Expected Return (Ri) Saham Indocement Tunggal Prakarsa Tbk (INTP) .....	93
Lampiran 19. Penentuan Expected Return (Ri) Saham Jasa Marga (Persero) Tbk (JSMR) .....	94
Lampiran 20. Penentuan Expected Return (Ri) Saham Kalbe Farma Tbk (KLBF) .....	95
Lampiran 21. Penentuan Expected Return (Ri) Saham Lippo Karawaci Tbk (LPKR) .....	96
Lampiran 22. Penentuan Expected Return (Ri) Saham PP London Sumatra Indonesia Tbk (LSIP) .....	97
Lampiran 23. Penentuan Expected Return (Ri) Saham Media Nusantara Citra Tbk (MNCN) .....	98
Lampiran 24. Penentuan Expected Return (Ri) Saham Perusahaan Gas Negara (Persero) Tbk (PGAS) .....	99
Lampiran 25. Penentuan Expected Return (Ri) Saham Tambang Batubara Bukit Asam (Persero) Tbk (PTBA) .....	100
Lampiran 26. Penentuan Expected Return (Ri) Saham PP (Persero) Tbk (PTPP) .....	101
Lampiran 27. Penentuan Expected Return (Ri) Saham Pakuwon Jati Tbk (PWON) .....	102
Lampiran 28. Penentuan Expected Return (Ri) Saham Semen Indonesia (Persero) Tbk (SMGR) .....	103
Lampiran 29. Penentuan Expected Return (Ri) Saham Telekomunikasi Indonesia (Persero) Tbk (TLKM) .....	104
Lampiran 30. Penentuan Expected Return (Ri) Saham United Tractors Tbk (UNTR) .....	105

Lampiran 31. Penentuan Expected Return (Ri) Saham Unilever Indonesia Tbk (UNVR).....	106
Lampiran 32. Penentuan Expected Return (Ri) Saham Wijaya Karya (Persero) Tbk (WIKA) .....	107
Lampiran 33. Penentuan Return Market (Rm) Indeks Harga Saham Gabungan (IHSG) .....	108
Lampiran 34. Expected Return, Varians, Beta, Risiko Sistematis, Risiko Tidak Sistematis, ERB, Cut-off Rate, dan Proporsi Saham Portofolio Optimal pada 30 Saham LQ-45 Periode 2014-2016 .....	109
Lampiran 35. Indikator Fundamental Pertumbuhan Perusahaan Berdasarkan Revenue, Earning, Equity dan ROE Saham PP (Persero) Tbk (PTPP) Periode 2014 – 2016 .....	111
Lampiran 36. Indikator Fundamental Pertumbuhan Perusahaan Berdasarkan Revenue, Earning, Equity dan ROE Saham Telekomunikasi Indonesia (Persero) Tbk (TLKM) Periode 2014 – 2016 .....	111
Lampiran 37. Indikator Fundamental Pertumbuhan Perusahaan Berdasarkan Revenue, Earning, Equity dan ROE Saham Gudang Garam Tbk (GGRM) Periode 2014 – 2016 .....	111
Lampiran 38. Indikator Fundamental Pertumbuhan Perusahaan Berdasarkan Revenue, Earning, Equity dan ROE Saham Pakuwon Jati Tbk (PWON) Periode 2014 – 2016 .....	112
Lampiran 39. Indikator Fundamental Pertumbuhan Perusahaan Berdasarkan Revenue, Earning, Equity dan ROE Saham Adaro Energy Tbk (ADRO) Periode 2014 – 2016 .....	112
Lampiran 40. Indikator Fundamental Pertumbuhan Perusahaan Berdasarkan Revenue, Earning, Equity dan ROE Saham Unilever Indonesia Tbk (UNVR) Periode 2014 – 2016 .....	112