

## **ABSTRACT**

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A STOCK PORTOFOLIO USING THE FAMA FRENCH THREE  
FACROR MODEL IN IDX30 COMPANIES FOR THE PERIOD 2020-  
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**Fama French Three Factor is a refinement of the Capital Asset Pricing Model (CAPM) theory. There are three factors in this method: market risk, firm size and market-to-book value ratio. The purpose of this study is to analyze the Fama French Three Factor model in the form of an optimal portfolio. This research method uses quantitative research and explanatory research paradigms. This study uses secondary data in the form of financial reports of companies included in the IDX30 issuer group from 44 populations, with 16 samples based on sampling criteria. The results of the research show a table containing the classification of S/L, S/M, S/H, B/L, B/M, and B/H shares for each year of the period. The portfolio in 2020 there will be 4 S/L companies, 3 S/M companies, 1 S/H companies, 1 B/L companies, 3 B/M companies, and 4 B/H companies. In 2021 there will be 3 S/L companies, 4 S/M companies, 1 S/H companies, 2 B/L companies, 2 B/M companies, and 4 B/H companies. In 2022 there will be 4 S/L companies, 3 S/M companies, 1 S/H companies, 1 B/L companies, 3 B/M companies, and 4 B/H companies.**