ANALISIS PENGARUH FAKTOR FUNDAMENTAL DAN RISIKO SISTEMATIK TERHADAP HARGA SAHAM PADA PERUSAHAAN SEKTOR INDUSTRI BARANG KONSUMSI DI BEI

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**Abstract**

This study aims to investigate the influence of fundamental factors and systematic risk to the consumer industrial sector share prices on the stock exchanges in Indonesia. Sampling was done by purposive sampling method. Samples taken throughout the enterprise is the consumer goods sector (29 companies) listed on the Indonesia Stock Exchange that has the financial statements of the annual report of 2009 - 2013. Processing and analysis of data using multiple linear regression analysis with SPSS. The dependent variable is the stock price and the independent variable is ROA, ROE, DER, PER, EPS, BV and Beta. The results showed only a fundamental factor ROA (Return On Assets) which has no effect on stock prices, while the fundamental factors (ROE, EPS, BV, PER and DER) effect on stock prices and the systematic risk (beta) has no effect on stock prices.

**Keywords : Fundamental, Resiko Sistematik, dan Harga Saham**