

ABSTRACT

This study aims to determine how the value of stock prices in manufacturing companies using method of Capital Asset Pricing Model (CAPM) to determine investment decisions. The data used in this study is not a direct observation and secondary data from the information theoretical. The object of this study is a manufacturing companies listed in Indonesia Stock Exchange (IDX) sub sectors of the consumer goods industry. Capital Asset Pricing Model (CAPM) analysis can be used as a tool to assess the price of shares in manufacturing companies listed in Indonesia Stock Exchange (IDX). This is relevant when seen from the investor's own goal is to make long-term investments.

The type of research used in this research is descriptive research with quantitative approach. Sample are taken as 14 shares consumer goods industry sector.

Keywords : Capital Asset Pricing Model, Stock Price Assessment, Investation Decision