

ABSTRACT

This study aimed to analyze the influence of profitability, leverage, TATO, firm size and scale of company to systematic risk. The companies which become the research objects are companies which listed on MBX and DBX indeks in period 2012-2015. The sample are 61 companies.

The analysis technique utilized was multiple regression with SPSS 16 program. Classic assumption test was conducted on normality test, autocorrelation test, heteroscedasticity test, and multicollinearity test.

The result of this study showed that profitability has no significantly effect on systematic risk. leverage also has negative significantly effect on systematic risk. TATO has positive significantly effect on systematic risk. Firm size has positive significantly effect on systematic risk. And scale of companies has no significantly effect on systematic risk.

Keywords: profitability, leverage, TATO, Firm size, and scale of companies.