

ABSTRAK

Penelitian ini termasuk penelitian kuantitatif yang mempunyai sasaran agar mampu mengetahui *Total Asset Turnover*, *Return On Asset*, *Curent Ratio*, dan *Earning Per Share* terhadap Harga Saham pada perusahaan manufaktur yang terdaftar di BEI. Setiap data yang digunakan resmi data dari laporan keuangan tahunan yang berasal dari laporan keuangan yang terdaftar dari BEI. Metode dalam pengambilan sampel menggunakan metode purpose sampling. Pengujian yang digunakan terdiri dari uji asumsi klasik yang memiliki bagian yaitu uji normalitas, uji multikolinieritas, uji autokorelasi, uji heterokedastisitas, Uji regresi data panel, Koefisien (R^2), Pengujian hipotesis (Uji T), Pengujian hipotesis (Uji F). Factor-factor fundamental (TATO, ROA, CR, EPS) secara bersama – sama memiliki dampak sebesar 70,6 % terhadap harga saham, selebihnya yaitu 29,4 % dipengaruhi oleh faktor lain. Hasil dari penelitiannya adalah : (1) tidak terdapat pengaruh signifikan *Total Asset Turnover*, *Return On Asset*, *Current Ratio* terhadap harga saham. (2) terdapat pengaruh signifikan *Earning Per Share* Terhadap harga saham. (3) terdapat pengaruh TATO, ROA, CR, EPS secara simultan terhadap harga saham.

Kata kunci : Harga saham, *Total Asset Turnover*, *Return On Asset*, *Current Ratio*, *Earning Per Share*.

ABSTRACT

This research is a quantitative research that aims to be able to determine the Total Asset Turnover, Return On Asset, Curent Ratio, and Earning Per Share of Stock Prices in manufacturing companies listed on the IDX. Every data used is official data from annual financial reports that come from registered financial reports from the IDX. The method of sampling using purpose sampling method. The test used consists of the classic assumption test which has sections, namely normality test, multicollinearity test, autocorrelation test, heteroscedasticity test, panel data regression test, coefficient (R^2), hypothesis testing (T test), hypothesis testing (F test). Fundamental factors (TATO, ROA, CR, EPS) together have an impact of 70.6% on stock prices, the rest is 29, 4% is influenced by other factors. The results of the research are: (1) there is no significant effect of Total Asset Turnover, Return On Asset, Current Ratio on stock prices. (2) there is a significant effect of Earning Per Share on stock prices. (3) there is a simultaneous effect of TATO, ROA, CR, EPS on stock prices.

Keywords : Price stock, *Total Asset Turnover*, *Return On Asset*, *Current Ratio*, *Earning Per Share*.