*ABSTRACT*

*This research aims to determine the effect of current ratio (CR), debt to equity ratio (DER), return on equity (ROE), earning per share (EPS) and total asset turnover (TATO) to the stock prices on LQ45 Index during the period 2013-2017. The population in this research are 69 companies listed on LQ45 Index during the period 2013-2017. This research using purposive sampling and obtained a sample of 24 companies using the method of documentation. The retrieval of data derived from documents that already exist and published in Indonesian Stock Exchange's website. Data analysis using multiple regression with SPSS 23. The results showed that ROE and EPS partially have positive significant effect on the stock price, while DER has negative significant effect on stock price. CR and TATO partially have no effect on stock price. CR, DER, ROE, EPS and TATO variables can explain the stock price on LQ45 Index during period 2013-2017 amounted to 90,1%.*

***Keyword****: current ratio, debt to equity ratio, return on equity, earning per share, total asset turnover and stock prices.*

**ABSTRAK**

Penelitian ini bertujuan untuk mengetahui pengaruh *current ratio* (CR), *debt to equity ratio* (DER), *return on equity* (ROE), *earning per share* (EPS) dan *total asset turnover* (TATO) terhadap harga saham pada indeks LQ45 periode 2013-2017. Populasi pada penelitian ini adalah 69 perusahaan yang terdaftar dalam indeks LQ45 periode 2013-2017. Penelitian ini menggunakan *purposive sampling* dan didapatkan sampel sebanyak 24 perusahaan menggunakan metode dokumentasi. Pengambilan data diperoleh dari dokumen-dokumen yang telah dipublikasikan di situs resmi Bursa Efek Indonesia (BEI). Analisis data menggunakan regresi linear berganda dengan bantuan software SPSS 23. Hasil analisis menunjukkan bahwa ROE dan EPS secara parsial berpengaruh positif signifikan terhadap harga saham, sedangkan DER berpengaruh negative signifikan terhadap harga saham. CR dan TATO secara parsial tidak berpengaruh terhadap harga saham. Variabel CR, DER, ROE, EPS dan TATO dapat menjelaskan harga saham pada indeks LQ45 periode 2013-2017 sebesar 90,1%.

Kata kunci: current ratio, debt to equity ratio, return on equity, earning per share, total asset turnover dan harga saham.