

## **ABSTRACT**

*Internal Fundamental Factors can be the company's that focus on maintaining the share price on the Indonesia Stock Exchange (IDX) in order to increase investor demand for buying shares. This research is meant to analyze the influence of companies' internal to stock price. Fundamental factors internal proxied by Return on Equity (ROE), Debt to Equity Ratio (DER) Current Ratio (CR), Total Assets Turnover (TATO) and Earning per Share (EPS). The sample use in this study are LQ-45 companies listed in indonesia stock exchange in the period of 2017 - 2019. The analysis method used is multiple linear regression analysis using SPSS version 26 by retrieving time series data in 2017 - 2019. Based on the results of research that has been done, obtained the result that Return on Equity (ROE), Debt to Equity Ratio (DER), Current Ratio (CR) and Earning per Share (EPS) have a affect on stock price of LQ-45 index companies in the period of 2017 - 2019. Meanwhile, Total Assets Turnover (TATO) has no effect on stock price of LQ-45 index companies in the period of 2017 - 2019.*

*Keyword: Stock Price, ROE, DER, CR, TATO, EPS*

## ABSTRAK

Faktor Fundamental Internal dapat menjadi fokus perusahaan dalam mempertahankan harga saham di Bursa Efek Indonesia (BEI) agar meningkatkan permintaan investor dalam membeli saham. Penelitian ini bertujuan untuk menganalisis pengaruh faktor fundamental internal terhadap harga saham. Faktor Fundamental Internal di proksikan oleh *Return on Equity* (ROE), *Debt to Equity Ratio* (DER), *Current Ratio* (CR), *Total Assets Turnover* (TATO) dan *Earning per Share* (EPS). Sampel pada penelitian ini adalah Perusahaan Indeks LQ-45 yang terdaftar di Bursa Efek Indonesia (BEI) periode tahun 2017 - 2019. Metode analisis yang digunakan adalah Analisis regresi linear berganda menggunakan SPSS versi 26 dengan mengambil data time series tahun 2017 - 2019. Berdasarkan hasil penelitian yang sudah dilakukan, diperoleh hasil bahwa *Return on Equity* (ROE), *Debt to Equity Ratio* (DER), *Current Ratio* (CR) dan *Earning per Share* (EPS) berpengaruh terhadap harga saham pada perusahaan indeks LQ45 periode tahun 2017 - 2019. Sedangkan *Total Assets Turnover* (TATO) tidak berpengaruh terhadap harga saham pada perusahaan indeks LQ45 periode tahun 2017 - 2019.

Kata Kunci: Harga Saham, ROE, DER, CR, TATO, EPS