

ABSTRAK

Penelitian ini bertujuan untuk memperoleh gambaran mengenai pengaruh CR, TATO, DAR, ROA dan EPS secara simultan dan parsial terhadap Harga Saham pada Industri Tekstil dan Garment periode 2016-2019. Penelitian ini merupakan penelitian Kuantitatif Deskriptif dengan objek penelitian adalah Perusahaan Sub-Sektor industri Tekstil dan Garment di Bursa Efek Indonesia. Alat analisis yang digunakan adalah regresi linier berganda dengan menguji secara parsial (Uji T) dan secara simultan (Uji F).

Hasil penelitian menunjukkan bahwa CR berpengaruh signifikan terhadap harga saham sebesar 7,336, TATO berpengaruh signifikan terhadap harga saham sebesar -1628,121, DAR berpengaruh signifikan terhadap harga saham sebesar 109,710, ROA berpengaruh signifikan terhadap harga saham sebesar 42,794, dan EPS berpengaruh signifikan terhadap harga saham sebesar -0,56. Berdasarkan uji F menyatakan bahwa variabel CR, TATO, DAR, ROA dan EPS secara simultan berpengaruh terhadap harga saham dengan nilai koefisien determinasi sebesar 0,992 atau 99,2%, yang dimana 0,8% dipengaruhi variabel lain yang tidak diteliti. Variabel yang paling berpengaruh terhadap harga saham adalah Debt To Asset Ratio (DAR) sebesar 109,710.

Kata Kunci: Harga Saham, CR, TATO, DAR, ROA dan EPS.

ABSTRACT

This study aims to obtain an overview of the effect of CR, TATO, DAR, ROA and EPS simultaneously and partially on stock prices in the textile and garment industry for the 2016-2019 period. This research is a descriptive quantitative research with the object of research is the Textile and Garment Industry Sub-Sector Company on the Indonesia Stock Exchange. The analytical tool used is multiple linear regression by testing partially (T test) and simultaneously (F test).

The results showed that CR had a significant effect on stock prices of 7.336, TATO had a significant effect on stock prices of -1628.121, DAR had a significant effect on stock prices of 109.710, ROA had a significant effect on stock prices of 42.794, and EPS had a significant effect on stock prices. of -0.56. Based on the F test, it states that the variables CR, TATO, DAR, ROA and EPS simultaneously affect stock prices with a coefficient of determination of 0.992 or 99.2%, of which 0.8% is influenced by other variables not examined. The most influential variable on stock prices is the Debt To Asset Ratio (DAR) of 109.710.

Keywords: Stock Price, CR, TATO, DAR, ROA and EPS.