

## ABSTRAK

Penelitian ini bertujuan untuk memperoleh bukti empiris tentang profitabilitas, *leverage*, ukuran perusahaan, dan nilai tukar rupiah terhadap harga saham. Harga saham diukur dengan menggunakan harga penutupan periode akhir tahun. *Earning per share* (EPS) digunakan untuk mengukur profitabilitas, *debt equity ratio* (DER) digunakan untuk mengukur *leverage*, total aset digunakan untuk mengukur ukuran perusahaan, dan kurs tengah digunakan untuk mengukur nilai tukar rupiah. Populasi dalam penelitian adalah perusahaan perbankan yang terdaftar di Bursa Efek Indonesia (BEI) pada periode 2013-2017 dengan jumlah 43 perusahaan. Sampel yang dikumpulkan menggunakan metode *purposive sampling*, sehingga diperoleh sampel sebanyak 25 perusahaan perbankan.

Metode analisis penelitian ini menggunakan regresi linier berganda. Hasil penelitian ini menunjukkan bahwa profitabilitas, *leverage*, ukuran perusahaan, dan nilai tukar rupiah berpengaruh signifikan terhadap harga saham.

**Kata Kunci:** Harga Saham, Profitabilitas, *Leverage*, Ukuran Perusahaan, Nilai Tukar, EPS, DER.

## ABSTRACT

*This research aims to prove empirically the impact of profitability, leverage, firm size, and rupiah exchange rate on stock prices. This research using the year-end closing prices as a measurement of stock prices, earnings per share (EPS) as a measurement of profitability, debt equity ratio (DER) as a measurement of leverage, total asset as a measurement of firm size, and the middle rate as a measurement of rupiah exchange rate. The population in this research using banking company listed in Indonesia Stock Exchange (BEI) in 2013-2017 with amount 43 companies. Sample was collected by purposive sampling method, so that a sample of 25 banking companies was obtained.*

*Analysis method used in this research is multiple linear regression analysis. The result oh this research prove that profitability, leverage, firm size and rupiah exchange rate have significant effect the stock price.*

**Keywords:** *stock prices, profitability, leverage, firm size, rupiah exchange rate, EPS, DER.*