# *ABSTRACT*

***Rizka Annisa (198020034) “The Effect of Inflation, Liquidity, Profitability and Capital Adequacy towards the Stock Prices (a study on state-owned banks listed on the IDX in 2013-2020)”, under the guidance of Prof. Dr. H. Jaja Suteja, SE., M.Si. dan Dr. Atang Hermawan, SE., MSIE,Ak.***

*This research is based on the declining performance of stock prices of state-owned banks listed on the IDX. The purpose of this study is to determine the condition of inflation, liquidity, profitability, capital adequacy and stock prices and to examine the effect of inflation, liquidity, profitability and capital adequacy towards the stock prices of state-owned bank listed on the IDX.*

*The research method used descriptive and verification method. This research used inflation, liquidity, profitability, capital adequacy and stock prices which are based on the financial statements from each bank in 2013-2020 period and the financial statements on the IDX. The analysis technique using classical assumption test, regression analysis panel data and hypothesis test used T test and F test.*

*The results of this research revealed that inflation has decreased significantly. Liquidity fluctuates and tends to decrease. Profitability has decreased significantly. Capital adequacy decreased and share price decreased. Based on F test, the inflation, liquidity, profitability and captial adequacy have significant effect to stock prices. Based on the T test, the probability and capital adequacy have no effect to stock prices, while the inflation and liquidity have significant negative effect to stock prices.*

***Keywords: inflation, liquidity, profitability, capital adequacy and stock price***