

ABSTRACT

MUHAROMY AFRISIO / 1800861201264 / MANAGEMENT / 2023 / THE INFLUENCE OF NON PERFORMING LOANS AND CAPITAL ADEQUACY RATIO ON STOCK PRICES IN REGIONAL-OWNED BANK BUSINESSES ON THE INDONESIAN STOCK EXCHANGE PERIOD 2012-2021/ FIRST ADVISOR R. Adisetiawan, SE, MM / SECOND ADVISOR Hana Tamara Putri, SE.MM

In this study the method used is descriptive and quantitative data based on secondary data. The analysis used is the classic assumption test (normality test, multicollinearity test, heteroscedasticity test, and autocorrelation test) hypothesis test (F test, T test, and coefficient of determination). All of the research data were processed using SPSS version 22.

Based on the results of the SPSS analysis tool, the author obtained research results in the form of the Non Performing Loan and Capital Adequacy Ratio variables which simultaneously have a significant influence on stock prices where the F count value is greater than the F table value and the p.sig value is smaller than α (0.05). The value of the coefficient of determination (R²) means that the influence of the dependent variable, namely share prices, can only be explained by the independent variables, namely Non-Performing Loans and Capital Adequacy Ratio, which is 55.4%. the rest is explained by other variables. Meanwhile, partially the independent variables, namely Non-Performing Loans and Capital Adequacy Ratio, both variables have a significant effect on share prices in regionally owned banks on the Indonesian Stock Exchange for the 2012-2021 period. Where the t count value is greater than t table and the sig value is smaller than α (0.05)

This is the suggestion that the author wants to convey in this research so that companies should improve company performance so that it has a positive impact on increasing share prices so that investors are interested in investing in the company.