ABSRACT

Banking company is one of industries which play a role in the Stock Exchange. There are two basic approaches to predict the stock price, fundamental analysis and technical analysis. These analyses are used to know influence the banking performance to stock price. RBBR method is used by Bank Indonesia as a standard to appraise the rating of the bank health. The problem of this research is how does RBBR *component, i.e.* Beta, GCG, CAR *and* NIM *influence the stock price of go public banking companies in the Indoensia Stock Exchange* (IDX)*, partially and simultaneously. The objectives of this research are knowing and analyzing the influence of* RBBR *component, in this case using* Beta, GCG, CAR *and* NIM *to the stock price of go public banking companies in Indoensia Stock Exchange* (IDX).*

The population in this research is the go public banking sector in the Indoensia Stock Exchange* (IDX) *for years* 2008 *until* 2011*, there are* 31 *banks. The sample is defined by purposive sampling technique to get a representative sample appropriate with the criteria defined. There are* 15 *go public banking companies selected as sample for this research. This research have the independen variable comprises* Beta, GCG, CAR *and* NIM *and for the dependent variable is the stock price of go public banking companies in the* IDX. *This research was analyzed using multiple regressions.*

This research found the empirical results that partially, NIM *and* Beta *influences positively significant to the stock price exchange of go public banking companies in the in Indoensia Stock Exchange. While the result of partial test for* GCG *showed that partially influence negative significantly to the stock price. And the result of partial test for* CAR *showed that partially influence negative no significantly to the stock price. The result for the simultaneous test showed that there is influence between* Beta, GCG, CAR *and* NIM *to the stock price exchange of go public banking companies in the in Indoensia Stock Exchange. The influence ratio* RBBR *to the stock price is* 0,54 *or* 54%. *The other* 46% *influenced by another factor outside the research or the regression model.*

Keywords : *Beta, Good Corporate Governance, Capital Adequacy Ratio, Net Interest Margin and stock price.*