

## **ABSTRACT**

*Banking company is one of industries which play a role in the market share. Banking company is a financial institution that functions as a financial intermediary. There are two basic approaches to predict the stock price, they are the fundamental analysis and technical analysis. These analyses are used to know the corporate financial performance using financial ratios. CAMELS 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 the influence of CAMEL ratio, i.e. CAR, RORA, NPM, ROA and LDR to the stock price exchange of go public banking companies in the Bursa Efek Indonesia (BEI), partially and simultaneously. The objectives of this research are knowing and analyzing the influence of CAMEL ratio, in this case using CAR, RORA, NPM, ROA and LDR to the stock price of go public banking companies in Bursa Efek Indonesia (BEI).*

*The population in this research is the go public banking sector in the Bursa Efek Indonesia for years 2006 until 2008, i.e. 30 banks. The sample is defined by purposive sampling technique to get a representative sample appropriate with the criteria defined. There are 19 go public banking companies selected as sample for this research. There are two variables in this research, the independent variable and dependent variable. The independent variable comprises CAR, RORA, NPM, ROA and LDR and for the dependent variable is the stock price exchange of go public banking companies in the BEI. This research was analyzed using multiple regressions.*

*This research found the empirical results that partially, RORA and ROA influences positively significant to the stock price exchange of go public banking companies in the Bursa Efek Indonesia. While the result of partial test for CAR, NPM and LDR showed that partially they didn't influence significantly to the stock price exchange. The result for the simultaneous test showed that there is influence between CAR, RORA, NPM, ROA and LDR to the stock price exchange of go public banking companies in the Bursa Efek Indonesia. The influence is 0.165 or 16.5 %. The other 83.5 % influenced by another factor outside the research or the regression model.*

**Keywords :** CAR, RORA, NPM, ROA, LDR and stock price exchange.