ABSTRACT

In this research, the researcher wants to know the influence of CAMELS and RBBR factors towards stock return. CAMELS factor will be explained based on ratios from four factors. They are capital by CAR, assets by NPL, earning by NIM and OEOI, and liquidity by LDR. Meanwhile, RBBR factors will be explained based on ratios from three factors. They are GCG by GCG index, profitability/earning by ROA and NIM, and the last factor is capital by CAR and CC (core capital). The samples which will be used are banking industries, based on purposive sampling method. The result of the research is only 18 banks out of 29 banks listed in Bursa Efek Indonesia year 2007-2010.

The result of this research is simultaneously, CAMELS and RBBR factors affected stock return. While partially, only capital factor by CAR and liquidity factor by LDR form CAMELS affected stock return. Meanwhile, only GCG factor by index GCG and capital factor by CAR from RBBR affected stock return.

Keywords: Capital Adequacy Ratio* (CAR)*, Net Performing Loan* (NPL)*, Net Interest Margin* (NIM)*, Operating Expense Operating Income* (OEOI)*, Loan to Deposit Ratio* (LDR)*, Good Corporate Governance* (GCG)*, Return On Asset* (ROA)*, Core Capital* (CC) *and Stock Return.