

ABSTRACT

Suyanti, Pengaruh Rasio CAMEL Terhadap *Return* Saham Perusahaan Perbankan yang Terdaftar di BEI
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This study aims to examine the influence of CAMEL ratio of the banking company's stock returns are listed on the Stock Exchange. The population in this study were all banking companies listed on the Indonesia Stock Exchange in the period of observation from 2008-2010. Samples were determined using purposive sampling method and obtained as many as 20 companies are selected according to criteria specified authors.

Analytical model used is multiple regression models, other than that used classical test model assumptions in order to avoid bias, among others, test for normality, multicollinearity test, test heteroskedasticity, and autocorrelation test. Hypothesis testing is done by calculating the *t* test (partial). The test results of calculations with the program SPSS version 17.0 for windows obtained that there is no multicollinearity, heteroskedasticity, autocorrelation analysis of the model used and the data are normally distributed. From the research results show the financial performance variables consisting of CAR, PPAP, NPM, BOPO, LDR has no effect on stock returns.

Keywords: CAR, PPAP, NPM, BOPO, LDR, and Stock Returns.