ABSTRACT

The research was conducted in the Banking Sector Company Limited as one of the companies listed on the Indonesia Stock Exchange. The purpose of this study was to determine the effect of dividend per share and loan to deposit ratio of stock prices Banking Sector Company Limited either partially or simultaneously.

The method used in this research is descriptive method verifikatif. Samples used in the study using purposive sampling method is the Company's annual financial statements Sector Banking Corporation in 2005-2010 as many as 30 samples using Multiple Linear Regression analysis. Testing the hypothesis in this study using a statistical F test statistic t two parties and two parties with the test α = 0.05. The process of statistical analysis using SPSS 17.0 for Windows.

The results of this study indicate that the variable dividend per share on stock prices has a very low influence with the positive direction with determinen coefficient value by 8.8%, while the variable loan to deposit ratio of stock prices have a strong influence in a positive direction with the coefficient of determinen 21.1%. Conclusions of the analysis is statitistik dividend per share and loan to deposit ratio influence on stock prices simultaneously. And dividends per share no significant effect on stock prices is partially, but the loan to deposit ratio in the Banking Sector Companies Listed on the Stock Exchange Limited. Positive effect on stock prices. In this case a more preferred is a loan to deposit ratio of the dividend per share of the maximum.

Keywords: deviden per share, loan to deposit ratio, stock price