

## **RELEVANKAH INFORMASI FUNDAMENTAL BANK BAGI INVESTOR DI BURSA EFEK JAKARTA?**

*Sparta*

### **Abstract**

This study aims to find empirical evidence about the relevance of fundamental factors at Banking Financial Institution in Bursa Efek Jakarta (BEJ) or Jakarta Stock Exchange in investor's decision making. It can be expressed in the influence of fundamental factors on its stock prices, because investor's decision were reflected in stock prices. Samples is taken from 29 banks that have been go public since 2000 until 2003. The result of the study found that joint ROA or ROE, DPR and DE had significant positive influences at 1% level with PBV. Individually, ROE and DE has a significant positive influence with PBV. The result of multiple linear regression model 1 resulted in R square of 20% and model 2 resulted in R square of 26%, which mean that fundamental factors could clarify few changes of PBV. Eventhough, by the test on individual, ROE and DE were relevant information for investor at BEJ

### **Key Words:**

ROA, ROE, DPR, DE, PBV, And Relevance

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