

Bella Anisah Darmayanti, 13322044, **Pengaruh Kinerja Keuangan dan Ukuran Perusahaan terhadap *Abnormal Return* Saham yang terdaftar di Bursa Efek Indonesia**, Akuntansi, Fakultas Ekonomi Dan Bisnis, Universitas Muhammadiyah Gresik, Juli, 2018

Abstraksi

Penelitian ini bertujuan untuk menganalisis pengaruh kinerja keuangan dan Ukuran Perusahaan terhadap *Abnormal return* saham yang terdaftar di Bursa efek Indonesia. Teknik pengambilan sample menggunakan *purposive sampling*. Sample yang dipilih sebanyak 144 Perusahaan, tetapi yang memenuhi kriteria hanya 75 perusahaan. Pengujian dilakukan dengan menggunakan regresi linier berganda. Hasil pengujian hipotesis menunjukkan bahwa variabel *Current ratio*, *Return On Assets* dan *Earning per share* berpengaruh signifikan terhadap *Abnormal return*, sedangkan variabel *Debt to Equity ratio* dan Ukuran Perusahaan berpengaruh tidak signifikan terhadap *Abnormal return*.

Kata kunci : *Current ratio*, *Return On Assets*, *Earning per share*, *Debt to Equity ratio*, Ukuran Perusahaan , *Abnormal return*

Bella Anisah Darmayanti, 13322044, *Analyze the effect of financial performance and company performance to the Abnormal return of shares with listed on the Indonesia Stock Exchange*, Accounting, Faculty of Economics and Business, University of Muhammadiyah Gresik, Juli, 2018

Abstract

This research aims to analyze the effect of financial performance and company performance to the abnormal return of shares with listed on the Indonesia Stock Exchange. This research used purposive sampling method. The selected sample are 144 company , but only 75 company that include in this criteria. This research uses multiple linear regression. the results of hypothesis indicates that the current ratio variable, return on assets and earning per share are significant with the abnormal return, whereas the Debt to Equity Ratio Variable and company performance are not significant with the Abnormal Return.

Keywords: current ratio, return on assets, earning per share, Debt to Equity Ratio, company performance, Abnormal Return.