

**ANALISIS PERBANDINGAN KINERJA KEUANGAN
PERUSAHAAN YANG TERMASUK *UNUSUAL MARKET
ACTIVITY* DAN YANG TIDAK TERMASUK *UNUSUAL
MARKET ACTIVITY* PERIODE 2018**

SKRIPSI

Program Studi: Manajemen



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ABSTRAK

Penelitian ini bertujuan untuk mengetahui Kinerja Keuangan Perusahaan Yang Termasuk dan Tidak Termasuk *Unusual Market Activity*, dan untuk mengetahui Perbandingan Kinerja Keuangan Perusahaan Yang Termasuk dan Tidak Termasuk *Unusual Market Activity* periode 2018. Metode yang digunakan dalam penelitian ini adalah analisis Deskriptif dan Komparatif. Data yang digunakan dalam penelitian ini adalah data sekunder yakni perusahaan yang termasuk *Unusual Market Activity* periode 2018 dan perusahaan yang tidak termasuk *Unusual Market Activity* dengan subsector yang sama, dan ukuran perusahaan yang hampir sama yang berjumlah 62 perusahaan. Penelitian ini menggunakan uji beda *Paired samples T-test* dan *Wilcoxon Signed Rank Test*. Hasil penelitian menunjukkan tidak terdapat perbedaan kinerja keuangan pada indikator *Debt To Asset Ratio (DAR)*, *Debt To Equity Ratio (DER)*, *Return On Asset (ROA)*, *Return On Equity (ROE)*, *Gross Profit Margin (GPM)*, *Operating Profit Margin (OPM)*, *Net Profit Margin (NPM)*. Tetapi terdapat perbedaan kinerja keuangan pada indikator kinerja keuangan *Earning Per Share (EPS)* dan *Return Saham*.

Kata Kunci : Kinerja Keuangan, *Unusual Market Activity (UMA)*, *Earning Per Sahre (EPS)*, *Debt To Asset Ratio (DAR)*, *Debt To Equity Ratio (DER)*, *Return On Asset (ROA)*, *Return On Equity (ROE)*, *Gross Profit Margin (GPM)*, *Operating Profit Margin (OPM)*, *Net Profit Margin (NPM)*, *Return Saham*.

ABSTRACT

This study aims to determine the Financial Performance of Companies Included and Excluded Unusual Market Activity, and to determine the Comparison of Financial Performance of Companies Included and Excluded Unusual Market Activity for the period 2018. The method used in this study is descriptive and comparative analysis. The data used in this study is secondary data, namely companies that are included in the Unusual Market Activity for the 2018 period and companies that are not included in the Unusual Market Activity with the same subsector, and almost the same company size with 62 companies. This study uses a different test Paired samples T-test and Wilcoxon Signed Rank Test. The results showed that there were no differences in financial performance on the indicators of Debt To Asset Ratio (DAR), Debt To Equity Ratio (DER), Return On Assets (ROA), Return On Equity (ROE), Gross Profit Margin (GPM), Operating Profit Margin (OPM), Net Profit Margin (NPM). But there are differences in financial performance on the financial performance indicators Earning Per Share (EPS) and Stock Return.

Keywords : Financial Performance, Unusual Market Activity (UMA), Earning Per Share (EPS), Debt To Asset Ratio (DAR), Debt To Equity Ratio (DER), Return On Asset (ROA), Return On Equity (ROE), Gross Profit Margin (GPM), Operating Profit Margin (OPM), Net Profit Margin (NPM), Return Saham.