

Analysis of accrual, cash flow, net income, dividend and price to book value toward companies abnormal return in manufacturing sector of Bursa Efek Jakarta (2003-2005)

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Abstrak

This paper investigates relationship of cash flow, price to book value (PBV), accrual, dividend and net income to Cumulative abnormal return. Sample used are 54 companies from manufacturing sector period 2003-2005 (Bursa Efek Jakarta). The results are Cash Flow, PBV, and Accrual has negative relationship with Cumulative Abnormal Return and Net Income and Dividend has positive relationship with Cumulative Abnormal Return.