

ABSTRAK

NUR AFNI RAHMADANI.2023. Return Saham Perbankan Saat Bangkrutnya Silicon Valley Bank (SVB) Menggunakan Indikator Stochastic. Skripsi. Jurusan Akuntansi Fakultas Ekonomi dan Bisnis Universitas Muhammadiyah Makassar. Dibimbing oleh: Mira dan Nurlina.

Penelitian bertujuan untuk melihat perbandingan return saham sebelum dan sesudah bangkrutnya Silicon Valley Bank (SVB) pada perusahaan perbankan yang terdaftar di BEI menggunakan indikator stochastic. Jenis penelitian menggunakan penelitian kuantitatif metode komparatif dengan menggunakan uji beda *paired sample test*. Populasi yang digunakan dalam penelitian ini yaitu perusahaan sektor perbankan pada Bursa Efek Indonesia (BEI). Dalam pengambilan sample menggunakan teknik *purposive sampling* dengan mempertimbangkan kriteria yang telah ditentukan sehingga didapatkan 7 perusahaan. Hasil penelitian menyatakan tidak diperoleh perbedaan yang signifikan return saham sebelum dan sesudah bangkrutnya Silicon Valley Bank (SVB) menggunakan indikator stochastic, return saham sebelum yaitu -13,65 % sedangkan return saham sesudah yaitu 11,41%. Oleh karena itu, penerapan indikator stochastic dapat dijadikan panduan investor untuk alat analisis tambahan dalam memprediksi trend harga suatu saham dengan cepat karena presentase return saham sesudah bangkrut lebih tinggi dibandingkan presentase return saham sebelum bangkrut Silicon Valley Bank (SVB).

Kata Kunci: Analisis Teknikal; Stochastic Oscillator; *Return Saham*.

ABSTRACT

NUR AFNI RAHMADANI.2023. Return on banking stocks during the bankruptcy of Silicon Valley Bank (SVB) using stochastic indicators. Thesis. Department of Accounting, Faculty of Economics and Business, University of Muhammadiyah Makassar. Guided by: Mira and Nurlina.

The study aims to see the comparison of stock returns before and after the bankruptcy of Silicon Valley Bank (SVB) in banking companies listed on the IDX using stochastic indicators. This type of research uses quantitative research comparative methods using paired *sample test* difference tests. The population used in this study is banking sector companies on the Indonesia Stock Exchange (IDX). In sampling using *purposive sampling* techniques by considering predetermined criteria so that 7 companies were obtained. The results stated that there was no significant difference in stock returns before and after the bankruptcy of Silicon Valley Bank (SVB) using stochastic indicators, stock returns before were -13.65% while stock returns after were 11.41%. Therefore, the application of stochastic indicators can be used as an investor guide for additional analytical tools in predicting stock price trends quickly because the percentage of stock returns after bankruptcy is higher than the percentage of stock returns before the bankruptcy of Silicon Valley Bank (SVB).

Keywords: Technical Analysis; Stochastic Oscillator; *Return Shares*.