

ABSTRACT

Imam Mahrus Awan Romadhoni, Fundamental and Technical Analysis of Stock Price Movements Before and During the Covid-19 Pandemic in Banking Companies Listed on the Indonesia Stock Exchange (IDX). Under the guidance of Mrs. Aprilina Susandini, S.E., M.S.M.

This study aims to determine the fundamental and technical analysis of stock price movements between before and during the covid-19 pandemic in banking companies listed on the Indonesia Stock Exchange (IDX).

The approach used in this research is quantitative research. The total population used is 15 banking companies that are included in the infobank index¹⁵ of the Indonesia Stock Exchange. The sampling technique used was purposive sampling so that 9 banking companies were selected as samples. The variables used in this study include Loan to Deposit Ratio (LDR), Capital Adequacy Ratio (CAR), Return On Equity (ROE), Return On Assets (ROA), Operating Costs to Operating Income (BOPO), and Earning Per Share (EPS) as a company's fundamental analysis tool, and stock price and trading volume variables as a company's technical analysis tool.

Based on research that has been carried out through hypothesis testing using the paired sample t-test, the results show that there are significant differences in LDR, ROA, ROE, BOPO, and stock prices of banking companies between before and during the covid-19 pandemic. Meanwhile, in CAR, EPS and trading volume of banking companies, no significant differences were found between before and during the covid-19 pandemic.

Keywords: Covid-19, Fundamentals, Technical, Banking

ABSTRAK

Imam Mahrus Awan Romadhoni, Analisis Fundamental Dan Teknikal Pergerakan Harga Saham Sebelum dan Saat Pandemi Covid-19 Pada Perusahaan Perbankan Yang Terdaftar Di Bursa Efek Indonesia (BEI). Dibimbing oleh Ibu Aprilina Susandini, S.E., M.S.M.

Penelitian ini bertujuan untuk mengetahui analisis fundamental dan teknikal pergerakan harga saham antara sebelum dan saat pandemi covid-19 pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia (BEI).

Pendekatan yang digunakan pada penelitian ini adalah penelitian kuantitatif. Jumlah populasi yang digunakan adalah sebanyak 15 perusahaan perbankan yang masuk dalam anggota indeks infobank15 Bursa Efek Indonesia. Teknik pengambilan sampel yang digunakan adalah *purposive sampling* sehingga terpilih 9 perusahaan perbankan yang menjadi sampel. Variabel yang digunakan dalam penelitian ini meliputi *Loan to Deposit Ratio* (LDR), *Capital Adequacy Ratio* (CAR), *Return On Equity* (ROE), *Return On Asset* (ROA), Biaya Operasional terhadap Pendapatan Operasional (BOPO), dan *Earning Per Share* (EPS) sebagai alat analisis fundamental perusahaan, dan variabel harga saham serta volume perdagangan sebagai alat analisis teknikal perusahaan.

Berdasarkan penelitian yang telah dilakukan melalui uji hipotesis dengan menggunakan uji paired sample t-test diperoleh hasil bahwa terdapat perbedaan signifikan pada LDR, ROA, ROE, BOPO, dan Harga saham perusahaan perbankan antara sebelum dan saat pandemi covid-19. Sedangkan pada CAR, EPS dan Volume perdagangan perusahaan perbankan tidak ditemukan perbedaan yang signifikan antara sebelum dan saat pandemi covid-19.

Kata kunci : Covid-19, Fundamental, Teknikal, Perbankan