

ABSTRAK

Putri Ayu Andini, Analisis Komparatif Harga Saham, Volume Perdagangan Saham, dan *Abnormal Return* Perbankan Sebelum dan Sesudah Kebijakan Pemblokiran Rekening *Dormant* oleh PPATK. Di bawah bimbingan Evaliati Amaniyah, S.E., M.S.M.

Penelitian ini bertujuan untuk menguji dan menganalisis perbedaan pada harga saham, volume perdagangan saham, dan *abnormal return* perbankan sebelum dan sesudah kebijakan pemblokiran rekening *dormant* oleh PPATK. Penelitian ini menggunakan pendekatan kuantitatif komparatif dengan metode *event study*. Populasi penelitian mencakup seluruh perusahaan sub sektor perbankan yang terdaftar di Bursa Efek Indonesia (BEI) sebanyak 47 perusahaan. Pemilihan sampel dilakukan menggunakan metode *purposive sampling*, sehingga diperoleh 41 perusahaan sebagai sampel penelitian. Periode pengamatan ditetapkan selama 15 hari sebelum dan 15 hari sesudah kebijakan diterapkan. Data yang digunakan merupakan data sekunder yang diperoleh melalui teknik studi dokumentasi dari Bursa Efek Indonesia. Teknik analisis data yang digunakan meliputi, analisis statistik deskriptif, uji normalitas (*Shapiro Wilk*), dan uji hipotesis (*Paired Sample T-Test* dan *Wilcoxon Signed Rank Test*) menggunakan SPSS. Hasil penelitian ini membuktikan adanya perbedaan harga saham dan volume perdagangan saham perbankan sebelum dan sesudah kebijakan PPATK diimplementasikan. Sementara itu, *abnormal return* menunjukkan tidak adanya perbedaan sebelum dan sesudah penerapan kebijakan PPATK.

Kata Kunci: *Event Study, Harga Saham, Volume Perdagangan Saham, Abnormal Return, Kebijakan PPATK, Perbankan*

ABSTRACT

Putri Ayu Andini, Comparative Analysis of Stock Prices, Stock Trading Volume, and Abnormal Returns in Banking Before and After the PPATK's Dormant Account Blocking Policy. Under the guidance of Evaliati Amaniyah, S.E., M.S.M.

This study aims to examine and analyze differences in stock prices, stock trading volume, and abnormal banking returns before and after the PPATK's dormant account blocking policy. This study uses a comparative quantitative approach with the event study method. The research population includes all 47 companies in the banking sub-sector listed on the Indonesia Stock Exchange (IDX). The sample selection was conducted using purposive sampling, resulting in 41 companies as the research sample. The observation period was set at 15 days before and 15 days after the policy was implemented. The data used is secondary data obtained through documentation study techniques from the Indonesia Stock Exchange. The data analysis techniques used included descriptive statistical analysis, normality test (Shapiro Wilk), and hypothesis testing (Paired Sample T-Test and Wilcoxon Signed Rank Test) using SPSS. The results of this study prove that there is a difference in stock prices and trading volume of banking stocks before and after the PPATK policy was implemented. Meanwhile, abnormal returns show no difference before and after the implementation of the PPATK policy.

Keywords: *Event Study, Stock Price, Stock Trading Volume, Abnormal Return, PPATK Policy, Banking*