

ABSTRAK

Dwi Andika Al Fiqri

Analisa Teknikal Menggunakan Indikator *Moving Average Convergence Divergence* (MACD) Dan *Stochastic Oscillator* Untuk Pengambilan Keputusan Investasi Saham Pada PT Aneka Tambang Tbk Periode Tahun 2025

Penelitian ini bertujuan untuk menganalisis sinyal beli (*buy*) dan jual (*sell*) yang dihasilkan oleh indikator *Moving Average Convergence Divergence* (MACD) dan *Stochastic Oscillator* pada saham PT Aneka Tambang Tbk periode 2025, mengetahui tingkat akurasi sinyal yang dihasilkan, serta membandingkan efektivitas kedua indikator sebagai dasar pengambilan keputusan investasi saham.

Metode yang digunakan adalah deskriptif kualitatif dengan menggunakan data historis harga saham PT Aneka Tambang Tbk periode 2025. Analisis dilakukan melalui identifikasi sinyal beli dan jual, perhitungan tingkat akurasi, serta perbandingan efektivitas indikator *Moving Average Convergence Divergence* (MACD) dan *Stochastic Oscillator*.

Hasil penelitian ini menghasilkan 7 sinyal jual, 7 sinyal beli, 82% tingkat akurasi benar, dan 110% *capital gain* dengan menggunakan indikator *Moving Average Convergence Divergence* (MACD). Sedangkan 20 sinyal beli, 20 sinyal jual, 85% tingkat akurasi benar, dan 146% *capital gain* dengan menggunakan indikator *Stochastic Oscillator*. Hal ini menunjukkan bahwa kedua indikator cukup efektif dalam menghasilkan sinyal beli dan jual pada tahun 2025, namun *Stochastic Oscillator* memiliki tingkat akurasi dan efektivitas yang lebih tinggi dibandingkan *Moving Average Convergence Divergence* (MACD) pada saham PT Aneka Tambang Tbk (ANTM) selama periode penelitian.

Kata Kunci : Analisis Teknikal, MACD, *Stochastic Oscillator*, Sinyal Beli dan Jual, Saham ANTM.

Penulis



(Dwi Andika Al Fiqri)

ABSTRACT

Dwi Andika Al Fiqri

The Technical Analysis Using Moving Average Convergence Divergence (MACD) And Stochastic Oscillator Indicators For Stock Investment Decision-Making At PT Aneka Tambang Tbk For The Year 2025

This study aims to analyze the buy and sell signals generated by the Moving Average Convergence Divergence (MACD) and Stochastic Oscillator indicators for PT Aneka Tambang Tbk stock during the 2025 period, determine the accuracy of the signals generated, and compare the effectiveness of the two indicators as a basis for stock investment decision-making.

The method used was a qualitative descriptive approach, utilizing historical stock price data for PT Aneka Tambang Tbk for the year 2025. The analysis involved identifying buy and sell signals, calculating accuracy rates, and comparing the effectiveness of the Moving Average Convergence Divergence (MACD) and Stochastic Oscillator indicators.

This study yielded 7 sell signals, 7 buy signals, an 82% accuracy rate, and a 110% capital gain using the Moving Average Convergence Divergence (MACD) indicator. Meanwhile, using the Stochastic Oscillator indicator, the results were 20 buy signals, 20 sell signals, an 85% accuracy rate, and a 146% capital gain. This indicates that both indicators were quite effective in generating buy and sell signals in 2025; however, the Stochastic Oscillator demonstrated a higher accuracy rate and greater effectiveness compared to the Moving Average Convergence Divergence (MACD) for shares of PT Aneka Tambang Tbk (ANTM) during the study period.

Keywords: Technical Analysis, MACD, Stochastic Oscillator, Buy and Sell Signals, ANTM Stock.

Author



(Dwi Andika Al Fiqri)