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Judul Skripsi : ANALISIS TEKNIKAL SEBAGAI DASAR
PENGAMBILAN KEPUTUSAN INVESTASI DENGAN
MENGUNAKAN INDIKATOR MOVING AVERAGE
CONVERGENCE DIVERGENCE (MACD) DAN
RELATIVE STRENGTH INDEX (RSI) PADA INDEX JII
SUB SEKTOR MAKANAN DAN MINUMAN PERIODE
2023-2024

ABSTRAK

Penelitian ini bertujuan untuk menganalisis keputusan investasi dengan menggunakan indikator Moving Average Convergence Divergence (MACD) dan Relative Strength Index (RSI) pada index JII 30 sub sektor makanan dan minuman periode 2023-2024.

Penelitian ini menggunakan metodologi deskriptif dengan pendekatan kualitatif. Sumber data sekunder yang diperoleh pada Trading View. Populasi penelitian ini adalah saham sektor makanan dan minuman yang tercatat pada Index JII 30 dan terdaftar di Bursa Efek Indonesia, yaitu PT Indofood Sukses Makmur Tbk. (INDF), PT Indofood CBP Sukses Makmur Tbk. (ICBP), dan PT Unilever Indonesia Tbk. (UNVR).

Hasil dari penelitian ini menunjukkan bahwa pergerakan harga saham INDF tahun 2023 hingga 2024 dengan indikator Moving Average Convergence Divergence (MACD) memperoleh 18 titik buy dan 18 titik sell. Saham ICBP memperoleh 14 titik buy dan 14 titik sell. Saham UNVR memperoleh 16 titik buy dan 16 titik sell. Dan dengan indikator Relative Strength Index (RSI) saham INDF memperoleh 4 titik buy dan sell. Saham ICBP memperoleh 3 titik buy dan 3 titik sell. Saham UNVR memperoleh 2 titik buy dan 2 titik sell. Sedangkan Tingkat capital gain dengan indikator Moving Average Convergence Divergence (MACD) pada saham INDF memperoleh 43,74%, Saham ICBP memperoleh 39,93%. Saham UNVR memperoleh 17,20%. Dan tingkat akurasi dengan indikator Moving Average Convergence Divergence (MACD) memperoleh 40,6%. Dengan indikator Relative Strength Index (RSI) memperoleh 100%.

Kata kunci : Indikator Moving Average Convergence Divergence (MACD), Relative Strength Index (RSI), Index JII 30, Saham Sektor Makanan dan Minuman

Penulis



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DECISION MAKING BY USING MOVING AVERAGE
CONVERGENCE DIVERGENCE (MACD) AND
RELATIVE STRENGTH INDEX (RSI) INDICATORS ON
THE JII INDEX FOOD AND BEVERAGE SECTOR
PERIOD 2023 - 2024

ABSTRACT

This study aims to analyze investment decisions using the Moving Average Convergence Divergence (MACD) and Relative Strength Index (RSI) indicators on the JII 30 food and beverage sub-sector index for the 2023-2024 period.

This study uses a descriptive methodology with a qualitative approach. Secondary data sources were obtained from Trading View. The study population consists of food and beverage sector stocks listed on the JII 30 Index and registered on the Indonesia Stock Exchange, namely PT Indofood Sukses Makmur Tbk. (INDF), PT Indofood CBP Sukses Makmur Tbk. (ICBP), and PT Unilever Indonesia Tbk. (UNVR).

The results of this study indicate that the price movement of INDF shares from 2023 to 2024, using the Moving Average Convergence Divergence (MACD) indicator, resulted in 18 buy points and 18 sell points for INDF shares from 2023 to 2024. ICBP stock obtained 14 buy points and 14 sell points. UNVR stock obtained 16 buy points and 16 sell points. Using the Relative Strength Index (RSI) indicator, INDF stock obtained 4 buy points and 4 sell points. ICBP stock obtained 3 buy points and 3 sell points. UNVR stock obtained 2 buy points and 2 sell points. Meanwhile, the capital gain rate using the Moving Average Convergence Divergence (MACD) indicator for INDF shares is 43.74%, while ICBP shares get 39.93%. UNVR shares get 17.20%. The accuracy rate using the Moving Average Convergence Divergence (MACD) is 40.6%. With the Relative Strength Index (RSI) indicator, it was 100%.

Keywords: Indicator Moving Average Convergence Divergence (MACD), Relative Strength Index (RSI), Index JII 30, Food and Beverage Sector Stocks

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