ABSTRAK

Skripsi dengan judul "Analisis Teknikal untuk Menentukan Sinyal Membeli dan Menjual dalam Perdagangan Saham Perusahaan Perbankan Syariah di BEI" ini ditulis oleh Lutfiyatus Sofiyah, NIM. 12406173113, pembimbing Hj. Amalia Nuril Hidayati, M.Sy.

Penelitian ini dilatarbelakangi adanya analisis teknikal yang digunakan investor atau *trader* guna transaksinya di pasar saham yang berdampak pada keuntungan dan hal ini perlu diketahui khalayak luas mengingat bahwa analisis ini sangat penting dan hampir semua perusahaan sekuritas menggunakan dan memantau pergerakan harga saham melalui grafik yang dihasilkan oleh analisis ini. Analisis teknikal didalamnya terdapat indikator-indikator yang membantu dalam pengambilan langkah untuk membeli atau menjual saham dengan ditunjukkan adanya sinyal. Sinyal yang dihasilkan setiap indikator terdapat perbedaan juga persamaan.

Rumusan masalah dalam penelitian ini adalah (1) Apakah terdapat perbedaan yang signifikan antara sinyal beli dan sinyal jual sebelum dan sesudah indikator *Bollinger Band*? (2) Apakah terdapat perbedaan yang signifikan antara sinyal beli dan sinyal jual sebelum dan sesudah indikator *Stochastick Oscilator*? (3) Apakah terdapat perbedaan yang signifikan antara sinyal beli dan sinyal jual sebelum dan sesudah indikator *Moving Average Convergence Divergence*?(4) Apakah terdapat perbedaan yang signifikan antara sinyal beli dan sinyal jual sebelum dan sesudah indikator *Relative Strenght Index*? (5) Manakah yang paling efektif diantara 4 indikator (*Bollinger Band, Stochastick Oscilator, Moving Average Convergence Divergence,* dan *Relative Strenght Index*)?

Penelitian ini menggunakan pendekatan kuantitatif dengan jenis penelitian deskriptif. Teknik pengambilan sampel menggunakan metode *purposive sampling*. Data yang digunakan adalah data sekunder yang diperoleh dari data historis harga saham harian penutupan PT Bank BRI Syariah Tbk, PT Bank BTPN Syariah Tbk, dan PT Bank Panin Dubai Syariah Tbk periode Juni 2018-Desember 2020. Penelitian ini menggunakan teknik analisis menggunakan metode uji beda *t-test* dengan SPSS 16.0.

Hasil penelitian menunjukkan bahwa (1) Tidak terdapat perbedaan yang signifikan antara sinyal beli dan sinyal jual sebelum dan sesudah indikator *Bollinger Band*, (2) Terdapat perbedaan yang signifikan antara sinyal beli dan sinyal jual sebelum dan sesudah indikator *Stochastick Oscilator*, (3) Terdapat perbedaan yang signifikan antara sinyal beli dan sinyal jual sebelum dan sesudah indikator *Moving Average Convergence Divergence*, (4) Tidak terdapat perbedaan yang signifikan antara sinyal beli dan sinyal jual sebelum dan sesudah indikator *Relative Strenght Index*, (5) Indikator *Stochastick Oscilator* merupakan indikator yang paling efektif untuk menentukan sinyal membeli dan menjual dalam perdagangan saham pada perusahaan perbankan syariah yang terdaftar di BEI.

Kata kunci: Analisis Teknikal Saham, *Bollinger Band, Stochastick Oscilator, Moving Average Convergence Divergence, Relative Strenght Index*

ABSTRACT

The thesis entitled "Technical Analysis to Determine Buy and Sell Signals in Trading Shares of Islamic Banking Companies on the IDX" was written by Lutfiyatus Sofiyah, NIM. 12406173113, supervisor Hj. Amalia Nuril Hidayati, M.Sy.

This research is motivated by the existence of technical analysis used by investors or traders for their transactions in the stock market that have an impact on profits and this needs to be known to the general public considering that this analysis is very important and almost all securities companies use and monitor stock price movements through charts generated by analysis. this. Technical analysis in it there are indicators that help in taking steps to buy or sell stocks with indicated signals. The signals generated by each indicator have differences as well as similarities.

The formulation of the problem in this study is (1) Is there a significant difference between the buy signal and the sell signal before and after the Bollinger Band indicator? (2) Is there a significant difference between buy and sell signals before and after the Stochastick Oscilator indicator? (3) Is there a significant difference between a buy signal and a sell signal before and after the Moving Average Convergence Divergence indicator? (4) Is there a significant difference between a buy signal and a sell signal before and after the Relative Strength Index indicator? (5) Which is the most effective among the 4 indicators (Bollinger Band, Stochastick Oscilator, Moving Average Convergence Divergence, and Relative Strength Index)?

This study uses a quantitative approach with a descriptive type of research. The sampling technique used purposive sampling method. The data used is secondary data obtained from historical data on closing daily stock prices of PT Bank BRI Syariah Tbk, PT Bank BTPN Syariah Tbk, and PT Bank Panin Dubai Syariah Tbk for the period June 2018-December 2020. This study uses analytical techniques using the different test method. t-test with SPSS 16.0.

The results show that (1) there is no significant difference between buy signals and sell signals before and after the Bollinger Band indicator, (2) there is a significant difference between buy signals and sell signals before and after the Stochastick Oscilator indicator, (3) there are differences significant difference between buy signals and sell signals before and after the Moving Average Convergence Divergence indicator, (4) There is no significant difference between buy signals and sell signals before and after the Relative Strength Index indicator, (5) Stochastick Oscilator indicator is the most effective indicator to determine buy and sell signals in stock trading in Islamic banking companies listed on the IDX.

Keywords: Stock Technical Analysis, Bollinger Bands, Stochastick Oscilator, Moving Average Convergence Divergence, Relative Strength Index