

## ABSTRAK

Skripsi dengan judul “Efektifitas Penggunaan Analisis Teknikal *Moving Average Convergence Divergence* dan *Relative Strength Index* pada Perdagangan Saham Perusahaan Sektor *Consumer Goods* di *Jakarta Islamic Index 70*” ini ditulis oleh Cendraningtyas Purnasari, NIM. 12406173114, pembimbing Hj. Amalia Nuril Hidayati, M.Sy.

Penelitian ini dilatarbelakangi adanya minat investasi masyarakat yang mulai ramai di pasar saham, penting bagi investor untuk memilih strategi dalam kegiatan *trading* agar dapat menghasilkan profit optimal. Analisis teknikal ialah salah satu strategi yang dapat digunakan, di dalamnya terdapat banyak macam dari indikator analisis teknikal untuk memantau pergerakan harga saham yang berupa grafik. Sinyal yang dihasilkan dari setiap indikator baik itu terdapat perbedaan ataupun persamaan mampu memberikan informasi yang dapat membantu investor dalam mengambil keputusan investasi.

Rumusan masalah dalam penelitian ini adalah (1) Apakah indikator analisis teknikal *Moving Average Convergence Divergence* dapat menghasilkan *capital gain* dalam *trading* saham? (2) Apakah indikator analisis teknikal *Relative Strength Index* dapat menghasilkan *capital gain* dalam *trading* saham? (3) Apakah terdapat perbedaan antara indikator analisis teknikal *Moving Average Convergence Divergence* dan *Relative Strength Index* dalam menghasilkan *capital gain*?

Penelitian ini menggunakan pendekatan deskriptif dengan jenis penelitian kuantitatif. Teknik pengambilan sampel menggunakan metode *purposive sampling*. Data yang digunakan adalah data sekunder yang diperoleh dari data historis harga saham penutupan harian PT. Sariguna Primatirta Tbk, PT. Indofood Sukses Makmur Tbk, PT. Indofood CBS Sukses Makmur Tbk, PT. Kimia Farma Tbk, PT. Kalbe Farma Tbk, PT. Mayora Indah Tbk, PT. Industri Jamu dan Farmasi Sido Muncul Tbk, PT. Unilever Indonesia Tbk periode Juni 2019-Mei 2021. Penelitian ini menggunakan teknik analisis dengan metode uji beda *t-test* melalui SPSS 16.0.

Hasil penelitian menunjukkan bahwa (1) Analisis indikator *Moving Average Convergence Divergence* kurang efektif dalam menghasilkan *capital gain*, (2) Analisis indikator *Relative Strength Index* lebih efektif dalam menghasilkan *capital gain*, (3) Terdapat perbedaan yang signifikan antara indikator *Moving Average Convergence Divergence* dan indikator *Relative Strength Index* dalam menghasilkan *capital gain*.

Kata kunci: Analisis teknikal saham, *Moving Average Convergence Divergence*, *Relative Strength Index*

## **ABSTRACT**

*The thesis entitled "Effectiveness of Using Technical Analysis of Moving Average Convergence Divergence and Relative Strength Index in Stock Trading of Companies in the Consumer Goods Sector in Jakarta Islamic Index 70" was written by Cendraningtyas Purnasari, NIM. 12406173114, supervisor Hj. Amalia Nuril Hidayati, M.Sy.*

*This research is motivated by the public's interest on investing in the stock market, it is important for investors to choose a strategy in trading activities in order to generate optimal profit. Technical analysis is one of strategy that can be used, in which there are many kinds of technical analysis indicators to monitor stock price movements in the form of charts. The signals generated from each indicator, whether there are differences or similarities, are able to provide information that can assist investors in making investment decisions.*

*The formulation of the problem in this study is (1) Can the Moving Average Convergence Divergence technical analysis indicator produce capital gains in stock trading? (2) Can the Relative Strength Index technical analysis indicator generate capital gains in stock trading? (3) Is there a difference between the Moving Average Convergence Divergence and Relative Strength Index technical analysis indicators in generating capital gains?*

*This study uses a descriptive approach to the type of quantitative research. The sampling technique used purposive sampling method. The data used is secondary data obtained from historical data of the daily closing price of PT. Sariguna Primatirta Tbk, PT. Indofood Sukses Makmur Tbk, PT. Indofood CBS Sukses Makmur Tbk, PT. Kimia Farma Tbk, PT. Kalbe Farma Tbk, PT. Mayora Indah Tbk, PT. Industri Jamu dan Farmasi Sido Muncul Tbk, PT. Unilever Indonesia Tbk for the period June 2019-May 2021. This study uses analytical techniques with the t-test method using SPSS 16.0.*

*The results showed that (1) Analysis of the Moving Average Convergence Divergence indicator is less effective in generating capital gains, (2) Analysis of the Relative Strength Index indicator is more effective in generating capital gains, (3) There is a significant difference between the Moving Average Convergence Divergence indicator and the indicator Relative Strength Index in generating capital gains.*

*Keywords: Stock technical analysis, Moving Average Convergence Divergence, Relative Strength Index*