

# UNIVERSITAS BINA NUSANTARA

Finance Program  
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## **ANALISIS PERBANDINGAN *AVERAGE TRUE RANGE*, *AUTOMATIC INVESTMENT MANAGEMENT*, SERTA *MOVING AVERAGE CONVERGENCE DIVERGENCE* TERHADAP TINGKAT RETURN SAHAM PADA INDEKS LQ45**

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### **ABSTRACT**

*This research aims to determine the stock return rate based on technical analysis indicators of Average True Range (ATR), Automatic Investment Management (AIM), and Moving Average Convergence Divergence (MACD) and to know whether there is a significant difference between the average return of the three indicators. Researchers conducted a study of 34 issuers on LQ45 stock index during the period of January 1, 2015 to December 31, 2017 using ANOVA and T Test. Researchers found that AIM is the indicator that produces the best return rate and there are significant differences between the three indicators of technical analysis. J.H.*

**Keywords:** *Stocks, Technical Analysis Indicators, Average True Range (ATR), Automatic Investment Management (AIM), Moving Average Convergence Divergence (MACD), Return, LQ45*

### **ABSTRAK**

Penelitian ini bertujuan untuk mengetahui tingkat *return* saham berdasar indikator teknikal analisis *Average True Range* (ATR), *Automatic Investment Management* (AIM), serta *Moving Average Convergence Divergence* (MACD) dan mengetahui apakah terdapat perbedaan yang signifikan terhadap rata-rata *return* dari ketiga indikator tersebut. Peneliti melakukan penelitian terhadap 34 emiten pada indeks saham LQ45 selama periode waktu 1 Januari 2015 hingga 31 Desember 2017 menggunakan uji ANOVA dan Uji T. Peneliti menemukan bahwa AIM merupakan indikator yang menghasilkan nilai *return* paling baik dan terdapat perbedaan yang signifikan diantara ketiga indikator analisis teknikal. J.H.

**Kata Kunci :** *Saham, Indikator Analisis teknikal, Average True Range (ATR), Automatic Investment Management (AIM), Moving Average Convergence Divergence (MACD), Return, LQ45*