

PLAGIAT MERUPAKAN TINDAKAN TIDAK TERPUJI

ABSTRAK

Penanaman modal dalam bentuk saham saat ini banyak diminati para investor ataupun instansi. Kunci keberhasilan dalam mengolah keuangan adalah dengan mengerti secara menyeluruh konsekuensi dan seluk beluk dalam mengolah keuangan. Penanaman saham akan memperoleh keuntungan yang besar jika pembelian dan penjualan saham dilakukan pada waktu yang tepat.

Dalam tugas akhir ini akan dibuat Program Bantu Pemilihan Saham Berdasarkan Indikator Bollinger Bands. Masukan sistem berupa harga pembukaan, harga tertinggi, harga terendah, harga penutupan dan volume saham selama 20 hari. Data diunduh dari [http://202.155.2.90/market_summary/daily/List_of_Scriptless\(Regular\)_Quotation/SL\(yy-mm-dd\).TXT](http://202.155.2.90/market_summary/daily/List_of_Scriptless(Regular)_Quotation/SL(yy-mm-dd).TXT) dan [http://202.155.2.90/market_summary/daily/List_of_LQ45_Securities_Quotation/LQ\(yy-mm-dd\).TXT](http://202.155.2.90/market_summary/daily/List_of_LQ45_Securities_Quotation/LQ(yy-mm-dd).TXT). Keluaran sistem berupa saham rekomendasi yang akan dijual ataupun dibeli pada saat ini. Rekomendasi didasarkan atas % candlestick yang keluar dari bibir pita Bollinger Bands, warna badan dan % panjang ekor candlestick, serta volume.

Hasil percobaan terhadap empat saham selama bulan April sampai Desember 2009 menunjukkan bahwa pembelian dan penjualan berdasarkan Indikator Bollinger Bands rata-rata memperoleh keuntungan sebesar 15.9 %. Perubahan harga setelah dua hari setelah sinyal beli menurut Indikator Bollinger Bands adalah 2.05%. Sedangkan harga saham sehari setelah sinyal jual akan mengalami kenaikan sebesar 0.55%. Hal ini dikarenakan data yang didapat tidak 100% valid, sehingga pada program nilai open yang lebih besar dengan high disamakan dengan high dan nilai open yang lebih kecil daripada low disamakan nilainya seperti low. Lama hari waktu beli dan jual dengan keuntungan korelasinya 0.12. Hal ini berarti tidak ada hubungan antara lama hari dengan keuntungan.

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ABSTRACT

The unstable of the condition of world economics which tends to experience decreasing because there are people or institution which are not right in managing finance. The key successfull in managing finance is understanding wholly of the concequence and complexity of investation business that will be invested.

One of choosing the investation finance is by invested in the form of asset. The asset investation will get big profit if buying and selling are done on time. In the final test will be made by “Assistant Program of Choosing Stock according to Bollinger Bands Indicator”. The system input are opening price, highest price, lowest price, choosing price and volume. The system input get from [http://202.155.2.90/market_summary/daily/List_of_Scriptless\(Regular\)_Quotation/SL\(yy-mm-dd\).TXT](http://202.155.2.90/market_summary/daily/List_of_Scriptless(Regular)_Quotation/SL(yy-mm-dd).TXT) dan [http://202.155.2.90/market_summary/daily/List_of_LQ45_Securities_Quotation/LQ\(yy-mm-dd\).TXT](http://202.155.2.90/market_summary/daily/List_of_LQ45_Securities_Quotation/LQ(yy-mm-dd).TXT). System output is recomendation asset which is sold or bought nowadays. The result of the attemp shows that selling or buying asset according to the recomendation of Bollinger Bands Indicator will get profit. Recomendation based on % Candlestick released by the tip of Bollinger Bands, the color and % length of candlestick tail and transaction volume.

The result of experiment of stock for April to Desember 2009 periode indicate that buying and selling based on Bollinger Bands got 15.9 % profit in average. The change of the price after two days after buying signal based on Bollinger Bands Indicator is 2.05%, while stock price a day after selling sign will increase up to 0.55%. This is caused open value data got from the source is not 100% valid, so on the programme, open value that is greater than high supposed as high and smaller open value than low supposed as low. The carelation between buying and selling to profit is 0.12. This means that there is no corelation between days spent and profit