

## INTISARI

Penelitian ini menganalisis penerapan *Reverse Restricted MIDAS (RR-MIDAS)* pada data makroekonomi bulanan AS untuk memprediksi harga harian emas dan menerapkan hasil prediksi dalam strategi perdagangan emas. Data yang digunakan mencakup 21 variabel makroekonomi AS dengan rentang 1 Januari 2008 hingga 30 April 2024. Penelitian ini bertujuan memahami potensi RR-MIDAS dalam mengoptimalkan penggunaan data makroekonomi untuk perdagangan emas. Kinerja prediksi dinilai berdasarkan MAE, RMSE, MAPE, *winrate*, realisasi prediksi, profit, dan *drawdown*. Hasil prediksi data *out-sample* dengan durasi 6 bulan menunjukkan variabel *Continual Jobless Claim* menghasilkan profit tertinggi (1011,56 R) dengan *drawdown* (-3,09 R); *ADP Employment Change* dan *Job Opening* menunjukkan stabilitas tanpa *drawdown*. *Trade Balance* memiliki *winrate* tertinggi (60%); *ADP Employment Change* (84%) dan *Home Sales* (83%) mencatat realisasi prediksi tertinggi. *Winrate* prediksi dari semua variabel tidak lebih dari 60%, namun akumulasi profit tetap positif. Hasil penelitian memberikan ekspektasi profit yang memungkinkan transaksi dengan percaya diri dan membantu mengelola emosi dalam pengambilan keputusan ketika menghadapi pasar.

Kata kunci :

Perdagangan Emas, Berita Makroekonomi AS, *Reverse Restricted MIDAS*, XAUUSD.

## ABSTRACT

This study analyzes the application of Reverse Restricted MIDAS (RR-MIDAS) to monthly U.S. macroeconomic data to predict daily gold prices and implement the predictions in gold trading. The data includes 21 U.S. macroeconomic variables from January 1, 2008, to April 30, 2024. The study aims to understand the potential of RR-MIDAS in optimizing the use of macroeconomic data for gold trading. The predictive performance is evaluated based on MAE, RMSE, MAPE, win rate, prediction realization, profit, and drawdown. Out-sample predictions for a 6-month show that the Continual Jobless Claim variable yields the highest profit (1011.56 R) with a drawdown of -3.09 R, while ADP Employment Change and Job Opening demonstrate stability without any drawdown. Trade Balance has the highest win rate (60%), and ADP Employment Change (84%) and Home Sales (83%) record the highest prediction realization. The win rate of predictions from all variables does not exceed 60%, yet the cumulative profit remains positive. The study results provide profit expectations that allow for confident transactions and help manage emotions in decision-making when facing the market.

Keywords:

Gold Trading, U.S. Macroeconomic News, Reverse Restricted MIDAS, XAUUSD.