



TABLE of CONTENTS

COVER.....	i
AUTHORIZATION	ii
DECLARATION.....	iii
DEDICATION.....	iv
PREFACE.....	v
TABLE of CONTENTS	vii
LIST of TABLES	ix
LIST of FIGURES.....	x
ABSTRACT	xi
INTISARI	xii
Chapter I INTRODUCTION.....	1
1. 1. ISSUE BACKGROUND	1
1. 1. ISSUE	2
1. 2. RESEARCH PURPOSE	2
1. 3. RESEARCH CONTRIBUTION.....	2
Chapter II LITERATURE REVIEW.....	4
2. 1. THEORIES	4
2. 1. 1. INDONESIAN CAPITAL MARKET	4



2. 1. 2. TECHNICAL ANALYSIS	6
2. 1. 3. TECHNICAL INDICATORS	9
2. 2. 2.2. HYPOTHESIS DEVELOPMENT	13
Chapter III RESEARCH DESIGN	14
3. 1. DATA	14
3. 1. 1. SAMPLING AND CRITERIA	14
3. 1. 2. DATA ANALYSIS	17
3. 2. EMPIRICAL MODEL	20
Chapter IV RESULTS	22
4. 1. STATISTICS SUMMARY	22
4. 2. ANOVA EXPLANATION	24
Chapter V CONCLUSION	28
5. 1. SUMMARY	28
5. 2. DISCUSSION	28
5. 3. CONCLUSION	31
5. 4. RESEARCH SCOPE AND LIMITATIONS	32
5. 5. SUGGESTIONS	33
BIBLIOGRAPHY	34
APPENDICES	36



LIST of TABLES

Table III.1 Stock Selection Criteria	16
Table III.2 The 5-year LQ45-List-Consistent Stocks	16
Table IV.1 Total Profit / Loss for each stock	22
Table IV.2 Trading frequency per stock per indicator	23
Table IV.3 Average profit / loss per stock per indicator	23
Table IV.4 Single factor ANOVA	25
Table IV.5 Two-factor ANOVA	26
Table V.1 The Highest Result Indicator for each Stock	30



LIST of FIGURES

Figure III.1 Moving Average – Double Crossover method.....	18
Figure III.2 Stochastic Oscillator.....	19
Figure III.3 Relative Strength Index.....	20