

INTISARI

Penelitian ini berjudul “Penerapan Analisis Teknikal Menggunakan Indikator MACD, Full Stochastic Oscillator, dan Bollinger Bands dalam Mata Uang EUR/USD, USD/JPY, GBP/USD” yang bertujuan untuk melihat *trend* harga mata uang valuta asing, mengetahui konsistensi *overbought/oversold* dan konsistensi sinyal beli/jual, mengetahui profit paling optimum dari masing-masing indikator, serta mengukur tingkat volatilitas harga. Penelitian ini menggunakan data sekunder berupa data historis harga nilai tukar valuta asing EUR/USD, USD/JPY, dan GBP/USD periode Januari 2019 hingga Desember 2019. Analisis dalam penelitian ini menggunakan tiga metode yaitu *Moving Average Convergence Divergence* (MACD), *Full Stochastic Oscillator* (FSO), dan *Bollinger Band* (BB). Hasil dari penelitian ini adalah: (a) mata uang EUR/USD memiliki *trend* menurun, mata uang USD/JPY memiliki *trend* datar, dan mata uang GBP/USD memiliki *trend* fluktuatif (b) mata uang GBP/USD mampu menghasilkan profit paling optimum dibandingkan dengan mata uang EUR/USD dan USD/JPY (pada saat ekonomi sedang stabil) karena memiliki trend yang fluktuatif (c) terdapat kecenderungan indikator FSO mampu menghasilkan profit paling optimum dan memiliki konsistensi *overbought/oversold* dan sinyal *buy/sell* paling banyak daripada indikator MACD dan indikator BB pada saat kondisi ekonomi sedang stabil yaitu periode 2019 (d) mata uang EUR/USD dan GBP/USD memiliki tingkat volatilitas harga yang tinggi sedangkan mata uang USD/JPY memiliki tingkat volatilitas harga rendah.

Kata kunci: pola *trend*, konsistensi *overbought/oversold* dan konsistensi sinyal jual/beli, tingkat volatilitas, EUR/USD, USD/JPY, dan GBP/USD

ABSTRAK

This study is entitled "The Application of Technical Analysis Using MACD Indicators, Full Stochastic Oscillators, and Bollinger Bands in EUR/USD, USD/JPY, GBP/USD Currencies" which aims to see the trend of currency prices, knowing the consistency of overbought/oversold and consistency of buy/sell signals, find out the optimum profit of each indicator, and measure the level of price volatility. This study uses secondary data in the form of historical data of EUR/USD, USD/JPY, and GBP/USD foreign exchange rates from January 2019 to December 2019. The analysis in this study uses three methods namely Moving Average Convergence Divergence (MACD), Full Stochastic Oscillator (FSO), and Bollinger Band (BB). The results of this study are: (a) the EUR/USD has an uptrend, the USD/JPY has a sideways trend, and the GBP/USD has a fluctuating trend (b) the GBP/USD currency is able to generate the most optimal profit compared to the EUR/USD currency and USD/JPY (when the economy is stable) because it has a fluctuating trend (c) according to the FSO indicator provides the most optimal profit and has the most overbought/oversold consistency and the most buy/sell signal between the MACD indicator and BB indicator when economy is stable in the 2019 period (d) the EUR/USD and GBP/USD currencies have a high volatility while the USD/JPY currency has a low volatility.

Keywords: price trend, overbought/oversold consistency and sell/buy signal consistency, volatility levels, EUR/USD, USD/JPY, and GBP/USD