

ABSTRAK

Analisis Pergerakan Harga Saham Menggunakan Integrasi MA, RSI, dan BB pada Indeks LQ45 Berbasis *Dashboard Microsoft Excel*

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Penelitian ini dilatarbelakangi oleh fluktuasi harga saham yang memerlukan analisis teknikal yang lebih komprehensif untuk mendukung pengambilan keputusan investasi. Penelitian ini bertujuan untuk menganalisis pergerakan harga saham menggunakan indikator *Moving Average* (MA), *Relative Strength Index* (RSI), dan *Bollinger Band* (BB), mengembangkan *dashboard* berbasis *Microsoft Excel*, serta mengevaluasi tingkat akurasi sinyal transaksi yang dihasilkan. Penelitian menggunakan pendekatan kuantitatif deskriptif dengan data sekunder berupa harga penutupan harian saham perusahaan yang tergabung dalam Indeks LQ45 periode 2023–2025. Sampel penelitian terdiri dari 10 perusahaan yang dipilih menggunakan teknik *purposive sampling*. Pengumpulan data dilakukan dengan metode dokumentasi, sedangkan analisis data menggunakan indikator MA, RSI, dan BB yang diintegrasikan dalam *dashboard Microsoft Excel* serta dievaluasi melalui metode *backtesting*. Hasil penelitian menunjukkan bahwa enam saham didominasi tren turun dan empat saham didominasi tren naik. Seluruh saham sampel memiliki rata-rata nilai RSI pada kondisi netral, sedangkan tingkat volatilitas berbeda pada setiap saham. Integrasi ketiga indikator mampu memberikan informasi tren, momentum, dan volatilitas secara lebih komprehensif serta menghasilkan sinyal transaksi yang lebih terstruktur. Hasil *backtesting* menunjukkan tingkat akurasi tertinggi sebesar 53% pada saham UNTR dan terendah sebesar 42% pada saham ASII. Penelitian ini diharapkan dapat menjadi alat bantu bagi investor dalam melakukan analisis teknikal dan pengambilan keputusan investasi.

Kata kunci: Moving Average, Relative Strength Index, Bollinger Band, Indeks LQ45, Dashboard Microsoft Excel

ABSTRACT

Analysis of Stock Price Movements Using the Integration of MA, RSI, and BB on the LQ45 Index Based on Microsoft Excel Dashboard

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This research is motivated by stock price fluctuations that require a more comprehensive technical analysis to support investment decision-making. This study aims to analyze stock price movements using the Moving Average (MA), Relative Strength Index (RSI), and Bollinger Band (BB) indicators, develop a Microsoft Excel-based dashboard, and evaluate the accuracy level of transaction signals produced. The research uses a descriptive quantitative approach with secondary data in the form of the daily closing price of shares of companies that are members of the LQ45 Index for the 2023–2025 period. The research sample consisted of 10 companies selected using purposive sampling techniques. Data collection was carried out by documentation method, while data analysis used MA, RSI, and BB indicators which were integrated in the Microsoft Excel dashboard and evaluated through the backtesting method. The results of the study show that six stocks are dominated by a downtrend and four stocks are dominated by an uptrend. All sample stocks have an average RSI value at neutral, while the level of volatility is different for each stock. The integration of the three indicators is able to provide more comprehensive information on trends, momentum, and volatility and produce more structured transaction signals. The results of backtesting showed the highest accuracy rate of 53% in UNTR shares and the lowest of 42% in ASII shares. This research is expected to be a tool for investors in conducting technical analysis and investment decision-making.

Keywords: Moving Average, Relative Strength Index, Bollinger Band, LQ45 Index, Microsoft Excel Dashboard.