

# **BURSA EFEK GLOBAL DAN PENGARUHNYA TERHADAP BURSA EFEK INDONESIA PASCA KRISIS KEUANGAN 2008**

## **ABSTRACT**

*The global financial crisis has negative effect on global capital markets include Indonesian Capital Market (IDX). This aims of this reasearch are, first, to knowing effect of global stock market to Indonesian Capital Market. Second, to analyze how performance of each Global Capital Market compare with each others, than analyze wich are the best and worst market. The types of this reasearch were descriptive and explanatory research and the research method with used seconder data and purposive sampling technique. The samples in this research are indexes of global capital markets, like as: DJI, NIKKEI, KOSPI, HSI, FTSE, ASX and JKSE (IHSG). The data collection technique is the literature study and documentation, while the data analysis technique is with Eviews. The results of this research indicated that (1) There are significantly simultan relationship between global capital market (DJI, NIKKEI, KOSPI, HSI, FTSE and ASX) to Indonesian capital market (IHSG), and three global capital markets (DJI, FTSE and HSSI) has significant partial impact to IHSG. (2) Three isn't defference significance performance between each capital market in the global capital market. And (3) Indonesian capital market has highest average market return.*

**Keywords:** *Global financial crisis, indexes of global capital, market return.*