

DAFTAR ISI

KATA PENGANTAR	Error! Bookmark not defined.
UCAPAN TERIMA KASIH.....	Error! Bookmark not defined.
ABSTRAK	Error! Bookmark not defined.
DAFTAR ISI.....	vi
DAFTAR TABEL.....	viii
DAFTAR GAMBAR	ix
DAFTAR LAMPIRAN.....	x
BAB I PENDAHULUAN.....	Error! Bookmark not defined.
1.1 Latar Belakang Masalah.....	Error! Bookmark not defined.
1.2 Rumusan Masalah.....	Error! Bookmark not defined.
1.3 Maksud dan Tujuan Penelitian	Error! Bookmark not defined.
1.4 Kegunaan Penelitian.....	Error! Bookmark not defined.
BAB II KAJIAN TEORI.....	Error! Bookmark not defined.
2.1 Pasar Modal.....	Error! Bookmark not defined.
2.1.1 Pengertian Pasar Modal	Error! Bookmark not defined.
2.1.2 Peran dan Fungsi Pasar Modal.....	Error! Bookmark not defined.
2.1.3 Investasi di Pasar Modal.....	Error! Bookmark not defined.
2.2 Komoditas Pasar Modal	Error! Bookmark not defined.
2.2.1 Macam-macam Instrumen Pasar Modal	Error! Bookmark not defined.
2.2.2 Saham.....	Error! Bookmark not defined.
2.2.3 Jenis-jenis Saham.....	Error! Bookmark not defined.
2.2.4 Pertimbangan Dalam Memilih Saham...	Error! Bookmark not defined.
2.3 Indeks Saham	Error! Bookmark not defined.
2.3.1 Pengertian Indeks Saham.....	Error! Bookmark not defined.
2.3.2 Jenis-jenis Indeks Saham	Error! Bookmark not defined.
2.3.3 Manfaat dan Fungsi Indeks Harga Saham	Error! Bookmark not defined.
2.3.4 Faktor yang Mempengaruhi Indeks Harga Saham	Error! Bookmark not defined.
2.3.5 Indeks Harga Saham Gabungan (IHSG)	Error! Bookmark not defined.
2.3.5.1 Perhitungan Indeks Harga Saham Gabungan	Error! Bookmark not defined.
2.3.6 Indeks Nikkei 225	Error! Bookmark not defined.
2.3.6.1 Perhitungan Indeks Nikkei 225	Error! Bookmark not defined.
2.4 Keterkaitan Antar Pasar Modal	Error! Bookmark not defined.
2.4.1 Integrasi Perekonomian dan Keuangan Antar Negara	Error! Bookmark not defined.
2.4.2 Teori Portofolio Disversifikasi Investasi Internasional	Error! Bookmark not defined.
2.4.3 Pengaruh Tokyo Exchange Terhadap Bursa Efek Indonesia.....	Error! Bookmark not defined.

2.5 Resiko Investasi.....	Error! Bookmark not defined.
2.6 Penelitian Terdahulu.....	Error! Bookmark not defined.
2.7 Kerangka Pemikiran.	Error! Bookmark not defined.
2.7.1 Hipotesis	Error! Bookmark not defined.
BAB III METODELOGI PENELITIAN	Error! Bookmark not defined.
3.1 Desain Penelitian	Error! Bookmark not defined.
3.2 Definisi dan Operasionalisasi Variabel	Error! Bookmark not defined.
3.3 Jenis dan Sumber Data	Error! Bookmark not defined.
3.4 Teknik Pengumpulan Data	Error! Bookmark not defined.
3.5 Teknik Pengelolaan Data dan Uji Hipotesis.....	Error! Bookmark not defined.
3.5.1 Uji Linearitas	Error! Bookmark not defined.
3.5.2 Analisis Regresi Linear Sederhana	Error! Bookmark not defined.
BAB IV HASIL PENELITIAN DAN PEMBAHASAN	Error! Bookmark not defined.
4.1 Gambaran Objek Penelitian.....	Error! Bookmark not defined.
4.1.1 Gambaran Bursa <i>Tokyo Stock Exchange</i>	Error! Bookmark not defined.
4.1.2 Gambaran Bursa Efek Indonesia	Error! Bookmark not defined.
4.2 Deskripsi Hasil Penelitian	Error! Bookmark not defined.
4.2.1 Deskripsi Pergerakan Indeks Nikkei 225 di Tokyo Exchange	Error! Bookmark not defined.
4.2.2 Deskripsi Pergerakan IHSG di Bursa Efek Indonesia	Error! Bookmark not defined.
4.3 Pengujian Hipotesis Penelitian	Error! Bookmark not defined.
4.4 Pembahasan Hasil Penelitian.....	Error! Bookmark not defined.
BAB V KESIMPULAN DAN SARAN	Error! Bookmark not defined.
5.1 Kesimpulan.....	Error! Bookmark not defined.
5.2 Saran	Error! Bookmark not defined.
DAFTAR PUSTAKA	Error! Bookmark not defined.

DAFTAR TABEL

Tabel 1.1 Bursa Efek Terbesar Pada Penutupan 31 Desember 2010.....	6
Tabel 2.1 Proporsi Kepemilikan Saham Asing dan Domestik Per 30 Desember Tahun 2008-2011	38
Tabel 2.2 Tinjauan Peneliti Terdahulu	42
Tabel 3.1 Tabel Operasionalisasi Variabel	52
Tabel 4.1 Ringkasan Sejarah <i>Tokyo Stock Exchange</i>	59
Tabel 4.2 Ringkasan Sejarah Bursa Efek Indonesia	65
Tabel 4.3 Statistik Deskriptif Indeks Nikkei 225 Pada Penutupan Mingguan Rentang 5 Januari 2009 s.d 28 Oktober 2011	75
Tabel 4.4 Statistik Deskriptif IHSG Pada Penutupan Mingguan Rentang 6 Januari 2009 s.d 31 Oktober 2011	80
Tabel 4.5 ANOVA ^b	79
Tabel 4.6 Coefficients ^a	81

DAFTAR GAMBAR

Gambar 1.1 Pergerakan IHSG Agustus-September Tahun 2011	Error! Bookmark not defined.
Gambar 2.1 Kerangka Pemikiran	Error! Bookmark not defined.
Gambar 2.2 Hubungan Variabel	Error! Bookmark not defined.
Gambar 4.1 Struktur Pasar Modal Indonesia	71
Gambar 4.2 Pergerakan Nikkei 225 Rentang 5 Januari 2009 s.d 28 Oktober 2011	70
Gambar 4.3 Pergerakan IHSG Rentang 6 Januari 2009 s.d 31 Oktober 2011	74
Gambar 4.4 Normal P-P Plot of Regression Standardized Residual	79

DAFTAR LAMPIRAN

Lampiran 1 Tabel Pergerakan Indeks Nikkei 225	91
Lampiran 2 Tabel Pergerakan IHSG	99
Lampiran 3 Hasil Pengolahan Data dengan Menggunakan <i>software SPSS versi 17 fo windows</i>	107

