

ABSTRAK

Skripsi dengan judul “Pengaruh Indeks Saham Syariah, Sukuk, Reksadana Syariah, dan Investasi Swasta Terhadap Pertumbuhan Ekonomi Indonesia Periode 2015-2022” ini ditulis oleh Lailatul Roviah NIM. 12406193213 dengan dosen pembimbing Prof. Dr. Agus Eko Sujianto, S.E., M.M.

Di dalam penelitian ini dilatarbelakangi dengan adanya berbagai perkembangan industri investasi yang sangat tinggi sehingga peran investasi khususnya pasar modal memberikan peran yang cukup besar dalam suatu perekonomian negara. Instrumen-instrumen pasar modal perlu dilaksanakan dan dikembangkan, karena peran pasar modal sangat diperlukan dalam pertumbuhan ekonomi Indonesia. Tujuan penelitian ini menguji: (1) pengaruh indeks saham syariah terhadap pertumbuhan ekonomi Indonesia, (2) pengaruh sukuk terhadap pertumbuhan ekonomi Indonesia, (3) pengaruh reksadana syariah terhadap pertumbuhan ekonomi Indonesia, (4) pengaruh investasi syariah terhadap pertumbuhan ekonomi Indonesia, (5) pengaruh indeks saham syariah, sukuk, reksadana syariah, dan investasi swasta secara simultan terhadap pertumbuhan ekonomi Indonesia.

Populasi dalam penelitian ini adalah beberapa sumber data yang diperoleh dari Otoritas Jasa Keuangan (OJK), Badan Koordinasi Penanaman Modal (BKPM), Badan Pusat Statistik (BPS) dengan alamat website www.ojk.go.id, www.bkpm.go.id, dan www.bps.go.id setiap triwulannya selama 8 tahun yaitu tahun 2015-2022 sehingga terdapat populasi 32 triwulan. Penelitian ini menggunakan pendekatan kuantitatif dengan jenis penelitian asosiatif. Teknik sampling yang digunakan adalah *purposive sampling*. Data yang digunakan adalah data sekunder, dengan teknik pengumpulan data *library research* dan dokumentasi. Pengolahan data menggunakan SPSS versi 22. Analisis data yang digunakan adalah uji asumsi klasik, uji regresi linear berganda, dan uji hipotesis.

Hasil penelitian ini menunjukkan bahwa: (1) indeks saham syariah berpengaruh positif dan signifikan terhadap pertumbuhan ekonomi Indonesia, (2) sukuk berpengaruh positif dan signifikan terhadap pertumbuhan ekonomi Indonesia, (3) reksadana syariah berpengaruh negatif dan signifikan terhadap pertumbuhan ekonomi Indonesia, (4) investasi swasta berpengaruh positif dan signifikan terhadap pertumbuhan ekonomi Indonesia, (5) indeks saham syariah, sukuk, reksadana syariah, dan investasi swasta secara simultan berpengaruh positif dan signifikan terhadap pertumbuhan ekonomi Indonesia.

Kata kunci: Indeks Saham Syariah, Sukuk, Reksadana Syariah, Investasi Swasta, Pertumbuhan Ekonomi

ABSTRACT

This thesis entitled "The Effect of Sharia Stock Index, Sukuk, Sharia Mutual Funds, and Private Investment on Indonesia's Economic Growth for the 2015-2022 Period" was written by Lailatul Roviah NIM. 12406193213 with supervisor Prof. Dr. Agus Eko Sujianto, S.E., M.M.

In this research, the background is the existence of various developments in the investment industry which are very high so that the role of investment, especially the capital market, plays a large enough role in a country's economy. Capital market instruments need to be implemented and developed because the role of the capital market is very much needed in Indonesia's economic growth. The purpose of this study is to examine: (1) the effect of the Islamic stock index on Indonesia's economic growth, (2) the effect of Sukuk on Indonesia's economic growth, (3) the effect of Islamic mutual funds on Indonesia's economic growth, (4) the effect of Islamic investment on Indonesia's economic growth, (5) the influence of Islamic stock indices, sukuk, Islamic mutual funds, and private investment together on Indonesia's economic growth.

The population in this study are several data sources obtained from the Financial Services Authority (OJK), the Investment Coordinating Board (BKPM), the Central Statistics Agency (BPS) with the website addresses www.ojk.go.id, www.bkpm.go.id, and www.bps.go.id every quarter for 8 years, namely 2015-2022 so that there is a population of 32 quarters. This study uses a quantitative approach to the type of associative research. The sampling technique used is purposive sampling. The data used is secondary data, with library research and documentation data collection techniques. Data processing uses SPSS version 22. Data analysis used is the classical assumption test, multiple linear regression test, and hypothesis testing.

The results of this study indicate that: (1) the Sharia stock index has a positive and significant effect on Indonesia's economic growth, (2) sukuk has a positive and significant effect on Indonesia's economic growth, (3) Sharia mutual funds have a negative and significant effect on Indonesia's economic growth, (4) private investment has a positive and significant effect on Indonesia's economic growth, (5) sharia stock indices, sukuk, sharia mutual funds, and private investment simultaneously have a positive and significant effect on Indonesia's economic growth.

Keywords: Sharia Stock Index, Sukuk, Sharia Mutual Funds, Private Investment, Economic Growth