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**LAMPIRAN**

**Lampiran 1**

1. **Nilai Aktiva Bersih Reksdana Syariah**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| No | Perusahaan | Tahun | | | |
| 2019 | 2020 | 2021 | 2022 |
| 1 | Bahana Icon Syariah | 1,720.81 | 1,868.18 | 1,935.18 | 1,964.22 |
| 2 | Batavia Dana Saham Syariah | 2,025.23 | 2,134.20 | 1,946.37 | 2,233.20 |
| 3 | BNI-AM Dana Saham Syariah | 1,836.77 | 1,719.79 | 1,707.21 | 1,728.77 |
| 4 | Cimb Principal Islamic Equity Growth Syariah | 1,755.32 | 1,643.69 | 1,658.10 | 1,722.23 |
| 5 | Cipta Syariah Equity | 1,728.21 | 1,785.29 | 1,882.33 | 1,912.54 |
| 6 | Danareksa Syariah – Saham | 1,842.56 | 1,834.94 | 1,797.43 | 1,807.22 |
| 7 | HPAM Syariah Ekuitas | 1,935.44 | 1,962.51 | 1,952.34 | 1,959.23 |
| 8 | Lautandhana Syariah | 1,919.03 | 1,958.38 | 1,992.20 | 1,998.90 |
| 9 | Mandiri Investa Atraktif Syariah | 2,028.36 | 2,063.20 | 2,004.48 | 1,026.75 |
| 10 | Manulife Syariah Sektor Amanah | 1,902.39 | 1,955.71 | 1,834.07 | 1,887.19 |
| 11 | MNC Dana Syariah Ekuitas | 1,819.39 | 1,690.17 | 1,585.13 | 1,571.87 |
| 12 | Maybank Dana Ekuitas Syariah | 1,652.13 | 1,615.28 | 1,683.43 | 1,659.23 |
| 13 | OSO Syariah Equity Fund | 1,704.83 | 1,765.05 | 1,794.67 | 1,969.34 |
| 14 | Panin Dana Syariah Saham | 1,806.16 | 1,844.88 | 1,957.35 | 1,969.34 |
| 15 | PNM Ekuitas Syariah | 2,047.08 | 2,048.58 | 2,040.62 | 2,032.88 |
| 16 | Pratama Syariah | 2,058.47 | 1,892.17 | 1,909.03 | 1,916.93 |
| 17 | Pacific Saham Syariah | 1,904.83 | 1,904.57 | 1,952.69 | 1,969.27 |
| 18 | Syariah Cipta Saham Unggulan Syariah | 1,999.38 | 1,975.52 | 2,013.48 | 1,997.20 |
| 19 | Syailendra Sharia Equity Fund | 1,997.83 | 2,006.02 | 1,977.87 | 1,881.80 |
| 20 | Sucorinvest Sharia Equity Fund | 1,955.28 | 1,908.32 | 2,018.79 | 2,109.23 |
| 21 | SAM Sharia Equity Fund | 2,333.01 | 2,417.59 | 2,505.73 | 2,621.21 |
| 22 | Simas Syariah Unggulan | 2,617.75 | 2,479.47 | 2,322.15 | 2,309.23 |
| 23 | TRIM Syariah Saham | 2,125.33 | 2,134.68 | 2,227.12 | 2,278.77 |
| 24 | Victoria Saham Syariah | 2,095.18 | 2,096.31 | 2,164.46 | 2,221.21 |

**b. Jumlah Uang Beredar**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| No | Perusahaan | Tahun | | | |
| 2019 | 2020 | 2021 | 2022 |
| 1 | Bahana Icon Syariah | 0.12 | 0.14 | 0.13 | 0.13 |
| 2 | Batavia Dana Saham Syariah | 0.13 | 0.14 | 0.14 | 0.15 |
| 3 | BNI-AM Dana Saham Syariah | 0.13 | 0.12 | 0.11 | 0.12 |
| 4 | Cimb Principal Islamic Equity Growth Syariah | 0.12 | 0.12 | 0.12 | 0.12 |
| 5 | Cipta Syariah Equity | 0.12 | 0.13 | 0.13 | 0.13 |
| 6 | Danareksa Syariah – Saham | 0.13 | 0.13 | 0.13 | 0.13 |
| 7 | HPAM Syariah Ekuitas | 0.13 | 0.14 | 0.14 | 0.14 |
| 8 | Lautandhana Syariah | 0.14 | 0.14 | 0.14 | 0.14 |
| 9 | Mandiri Investa Atraktif Syariah | 0.14 | 0.14 | 0.14 | 0.07 |
| 10 | Manulife Syariah Sektor Amanah | 0.13 | 0.13 | 0.12 | 0.13 |
| 11 | MNC Dana Syariah Ekuitas | 0.12 | 0.11 | 0.10 | 0.10 |
| 12 | Maybank Dana Ekuitas Syariah | 0.11 | 0.10 | 0.12 | 0.11 |
| 13 | OSO Syariah Equity Fund | 0.12 | 0.12 | 0.11 | 0.12 |
| 14 | Panin Dana Syariah Saham | 0.12 | 0.13 | 0.13 | 0.14 |
| 15 | PNM Ekuitas Syariah | 0.14 | 0.14 | 0.14 | 0.14 |
| 16 | Pratama Syariah | 0.14 | 0.13 | 0.14 | 0.14 |
| 17 | Pacific Saham Syariah | 0.14 | 0.13 | 0.13 | 0.13 |
| 18 | Syariah Cipta Saham Unggulan Syariah | 0.14 | 0.14 | 0.14 | 0.14 |
| 19 | Syailendra Sharia Equity Fund | 0.14 | 0.14 | 0.14 | 0.13 |
| 20 | Sucorinvest Sharia Equity Fund | 0.14 | 0.13 | 0.14 | 0.15 |
| 21 | SAM Sharia Equity Fund | 0.16 | 0.17 | 0.17 | 0.00 |
| 22 | Simas Syariah Unggulan | 0.18 | 0.17 | 0.16 | 0.15 |
| 23 | TRIM Syariah Saham | 0.14 | 0.14 | 0.14 | 0.15 |
| 24 | Victoria Saham Syariah | 0.13 | 0.15 | 0.14 | 0.15 |

**c. Sertifikat Bank Indonesia Syariah**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| No | Perusahaan | Tahun | | | |
| 2019 | 2020 | 2021 | 2022 |
| 1 | Bahana Icon Syariah | 3970 | 4595 | 4855 | 4882 |
| 2 | Batavia Dana Saham Syariah | 4958 | 5048 | 4623 | 5125 |
| 3 | BNI-AM Dana Saham Syariah | 4423 | 3848 | 3610 | 3789 |
| 4 | Cimb Principal Islamic Equity Growth Syariah | 4472 | 4467 | 4712 | 4590 |
| 5 | Cipta Syariah Equity | 4847 | 5237 | 5377 | 5429 |
| 6 | Danareksa Syariah – Saham | 5977 | 6414 | 6792 | 6891 |
| 7 | HPAM Syariah Ekuitas | 5890 | 6120 | 6290 | 6505 |
| 8 | Lautandhana Syariah | 6680 | 6530 | 8130 | 7929 |
| 9 | Mandiri Investa Atraktif Syariah | 8050 | 9040 | 8810 | 8972 |
| 10 | Manulife Syariah Sektor Amanah | 9130 | 8457.5 | 8162.5 | 828.8 |
| 11 | MNC Dana Syariah Ekuitas | 8585 | 7720 | 7330 | 7302 |
| 12 | Maybank Dana Ekuitas Syariah | 6495 | 6280 | 6275 | 6349 |
| 13 | OSO Syariah Equity Fund | 7287.5 | 7037.5 | 7682.5 | 7532.5 |
| 14 | Panin Dana Syariah Saham | 7225 | 7470 | 8130 | 8225 |
| 15 | PNM Ekuitas Syariah | 8946.06 | 9441.6 | 10332.6 | 10228.5 |
| 16 | Pratama Syariah | 11027.06 | 10787.6 | 11877.6 | 11923.5 |
| 17 | Pacific Saham Syariah | 12682.6 | 12272.6 | 11532.61 | 11432.52 |
| 18 | Syariah Cipta Saham Unggulan Syariah | 10446 | 9421 | 10966 | 10887 |
| 19 | Syailendra Sharia Equity Fund | 12626 | 11555 | 10387 | 10451 |
| 20 | Sucorinvest Sharia Equity Fund | 10017 | 4595 | 4855 | 4912 |
| 21 | SAM Sharia Equity Fund | 4958 | 5048 | 4623 | 4751 |
| 22 | Simas Syariah Unggulan | 4423 | 3848 | 3610 | 3712 |
| 23 | TRIM Syariah Saham | 4472 | 4467 | 4712 | 4823 |
| 24 | Victoria Saham Syariah | 4847 | 5237 | 5377 | 5423 |

**d. Jakarta Islamic Indeks**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| No | Perusahaan | Tahun | | | |
| 2019 | 2020 | 2021 | 2022 |
| 1 | Bahana Icon Syariah | 495.90 | 623.13 | 618.33 | 644.50 |
| 2 | Batavia Dana Saham Syariah | 632.81 | 722.75 | 633.85 | 782.67 |
| 3 | BNI-AM Dana Saham Syariah | 557.11 | 449.44 | 415.08 | 441.72 |
| 4 | Cimb Principal Islamic Equity Growth Syariah | 532.22 | 515.73 | 551.25 | 533.07 |
| 5 | Cipta Syariah Equity | 595.73 | 665.82 | 702.02 | 719.95 |
| 6 | Danareksa Syariah – Saham | 756.48 | 821.70 | 851.44 | 870.88 |
| 7 | HPAM Syariah Ekuitas | 785.58 | 834.20 | 861.35 | 891.13 |
| 8 | Lautandhana Syariah | 902.85 | 896.57 | 1,130.34 | 1,116.15 |
| 9 | Mandiri Investa Atraktif Syariah | 1,139.03 | 1,299.65 | 1,230.74 | 643.17 |
| 10 | Manulife Syariah Sektor Amanah | 1,208.79 | 1,126.07 | 999.08 | 105.15 |
| 11 | MNC Dana Syariah Ekuitas | 1,051.77 | 871.51 | 753.63 | 738.93 |
| 12 | Maybank Dana Ekuitas Syariah | 685.28 | 649.63 | 769.25 | 708.19 |
| 13 | OSO Syariah Equity Fund | 901.84 | 817.50 | 868.92 | 933.48 |
| 14 | Panin Dana Syariah Saham | 875.44 | 970.79 | 1,091.26 | 1,112.50 |
| 15 | PNM Ekuitas Syariah | 1,243.77 | 1,302.66 | 1,429.57 | 1,416.61 |
| 16 | Pratama Syariah | 1,594.38 | 1,440.19 | 1,612.49 | 1,626.31 |
| 17 | Pacific Saham Syariah | 1,720.42 | 1,621.24 | 1,546.87 | 1,541.90 |
| 18 | Syariah Cipta Saham Unggulan Syariah | 1,458.16 | 1,298.02 | 1,521.57 | 1,506.59 |
| 19 | Syailendra Sharia Equity Fund | 1,769.28 | 1,632.54 | 1,440.33 | 1,375.72 |
| 20 | Sucorinvest Sharia Equity Fund | 1,366.89 | 611.69 | 682.96 | 720.12 |
| 21 | SAM Sharia Equity Fund | 806.14 | 849.34 | 792.99 | 0.21 |
| 22 | Simas Syariah Unggulan | 788.25 | 636.73 | 564.49 | 574.90 |
| 23 | TRIM Syariah Saham | 637.12 | 618.49 | 670.18 | 700.53 |
| 24 | Victoria Saham Syariah | 650.36 | 799.46 | 765.95 | 787.52 |

**e. Inflasi**

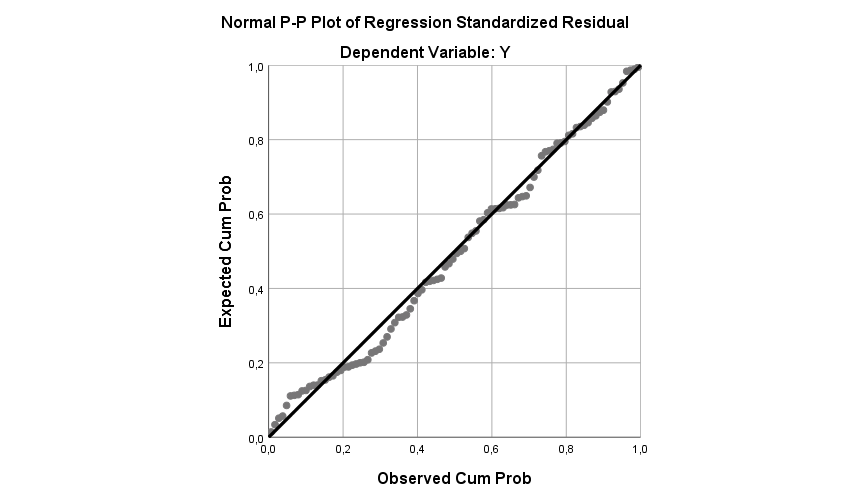
|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| No | Perusahaan | Tahun | | | |
| 2019 | 2020 | 2021 | 2022 |
| 1 | Bahana Icon Syariah | -56.65 | -59.34 | -60.14 | -59.77 |
| 2 | Batavia Dana Saham Syariah | -59.15 | -57.72 | -57.90 | -56.43 |
| 3 | BNI-AM Dana Saham Syariah | -58.47 | -55.31 | -52.71 | -54.37 |
| 4 | Cimb Principal Islamic Equity Growth Syariah | -60.75 | -63.20 | -64.81 | -62.48 |
| 5 | Cipta Syariah Equity | -64.34 | -65.91 | -64.99 | -64.77 |
| 6 | Danareksa Syariah – Saham | -69.17 | -71.39 | -73.54 | -73.77 |
| 7 | HPAM Syariah Ekuitas | -67.14 | -67.93 | -68.96 | -69.88 |
| 8 | Lautandhana Syariah | -71.27 | -70.01 | -75.50 | -74.79 |
| 9 | Mandiri Investa Atraktif Syariah | -74.80 | -77.18 | -77.25 | -88.56 |
| 10 | Manulife Syariah Sektor Amanah | -79.16 | -76.88 | -77.53 | 127.70 |
| 11 | MNC Dana Syariah Ekuitas | -78.81 | -78.11 | -78.37 | -78.47 |
| 12 | Maybank Dana Ekuitas Syariah | -74.56 | -74.28 | -73.17 | -73.87 |
| 13 | OSO Syariah Equity Fund | -76.61 | -74.92 | -76.64 | -73.86 |
| 14 | Panin Dana Syariah Saham | -75.00 | -75.30 | -75.92 | -76.06 |
| 15 | PNM Ekuitas Syariah | -77.12 | -78.30 | -80.25 | -80.13 |
| 16 | Pratama Syariah | -81.33 | -82.46 | -83.93 | -83.92 |
| 17 | Pacific Saham Syariah | -84.98 | -84.48 | -83.07 | -82.77 |
| 18 | Syariah Cipta Saham Unggulan Syariah | -80.86 | -79.03 | -81.64 | -81.66 |
| 19 | Syailendra Sharia Equity Fund | -84.18 | -82.64 | -80.96 | -81.99 |
| 20 | Sucorinvest Sharia Equity Fund | -80.48 | -58.47 | -58.42 | -57.06 |
| 21 | SAM Sharia Equity Fund | -52.94 | -52.11 | -45.80 | -44.83 |
| 22 | Simas Syariah Unggulan | -40.82 | -35.56 | -35.67 | -37.79 |
| 23 | TRIM Syariah Saham | -52.47 | -52.21 | -52.74 | -52.75 |
| 24 | Victoria Saham Syariah | -56.77 | -59.97 | -59.75 | -59.04 |

**f. Nilai Tukar Uang**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| No | Perusahaan | TAHUN | | | |
| 2019 | 2020 | 2021 | 2022 |
| 1 | Bahana Icon Syariah | 13,776.15 | 13,776.15 | 15,194.57 | 14,878.62 |
| 2 | Batavia Dana Saham Syariah | 15,867.43 | 14,906.19 | 14,195.95 | 14,623.24 |
| 3 | BNI-AM Dana Saham Syariah | 14,582.41 | 14,724.50 | 14,847.96 | 14,829.22 |
| 4 | Cimb Principal Islamic Equity Growth Syariah | 14,749.13 | 14,236.81 | 14,173.08 | 14,829.19 |
| 5 | Cipta Syariah Equity | 14,061.09 | 14,042.10 | 14,417.30 | 14,422.11 |
| 6 | Danareksa Syariah – Saham | 14,558.18 | 14,323.19 | 14,338.23 | 14,299.90 |
| 7 | HPAM Syariah Ekuitas | 14,511.19 | 14,397.70 | 14,256.95 | 14,301.82 |
| 8 | Lautandhana Syariah | 14,198.45 | 14,263.50 | 14,328.91 | 14,199.90 |
| 9 | Mandiri Investa Atraktif Syariah | 14,335.24 | 14,351.05 | 14,348.64 | 14,322.87 |
| 10 | Manulife Syariah Sektor Amanah | 14,368.74 | 14,688.57 | 14,984.38 | 14,875.29 |
| 11 | MNC Dana Syariah Ekuitas | 14,850.63 | 14,971.77 | 15,417.47 | 15,532.90 |
| 12 | Maybank Dana Ekuitas Syariah | 15,658.72 | 15,615 | 13,732.23 | 14,875.12 |
| 13 | OSO Syariah Equity Fund | 13,776.15 | 15,194.57 | 15,867.43 | 15,891.21 |
| 14 | Panin Dana Syariah Saham | 14,906.19 | 14,195.95 | 14,582.41 | 14,559.87 |
| 15 | PNM Ekuitas Syariah | 14,724.05 | 14,847.96 | 14,749.13 | 14,678.27 |
| 16 | Pratama Syariah | 14,236.81 | 14,173.08 | 14,061.90 | 14,054.19 |
| 17 | Pacific Saham Syariah | 14,042.01 | 14,417.39 | 14,558.18 | 14,601.25 |
| 18 | Syariah Cipta Saham Unggulan Syariah | 14,323 | 14,338.23 | 14,511.19 | 14,432.29 |
| 19 | Syailendra Sharia Equity Fund | 14,256.95 | 14,198.45 | 14,263.50 | 14,295.55 |
| 20 | Sucorinvest Sharia Equity Fund | 14,328.91 | 14,335.24 | 14,351.05 | 14,387.21 |
| 21 | SAM Sharia Equity Fund | 14,348.64 | 14,368.74 | 14,608 | 58,392,156.23 |
| 22 | Simas Syariah Unggulan | 14,688.57 | 14,984.38 | 14,850.63 | 14,910.20 |
| 23 | TRIM Syariah Saham | 14,917.77 | 15,417.47 | 15,658.72 | 15,688.78 |
| 24 | Victoria Saham Syariah | 15,615 | 13,732.23 | 15,194.57 | 15,295.57 |

1. **Uji Asumsi Klasik**
2. **Uji Normalitas**

|  |  |  |
| --- | --- | --- |
| **One-Sample Kolmogorov-Smirnov Test** | | |
|  | | Unstandardized Residual |
| N | | 96 |
| Normal Parametersa,b | Mean | ,0000000 |
| Std. Deviation | 75,59488534 |
| Most Extreme Differences | Absolute | ,072 |
| Positive | ,072 |
| Negative | -,053 |
| Test Statistic | | ,072 |
| **Asymp. Sig. (2-tailed)** | | **,200c,d** |
| a. Test distribution is Normal. | | |
| b. Calculated from data. | | |
| c. Lilliefors Significance Correction. | | |
| d. This is a lower bound of the true significance. | | |



1. **Uji Multikolineritas**

|  |  |  |  |
| --- | --- | --- | --- |
| **Coefficientsa** | | | |
| Model | | Collinearity Statistics | |
| Tolerance | VIF |
| 1 | (Constant) |  |  |
| MX1 | 0,880 | 1,137 |
| MX2 | 0,972 | 1,029 |
| MX3 | 0,547 | 1,827 |
| MX4 | 0,564 | 1,774 |
| MX5 | 0,972 | 1,029 |
| a. Dependent Variable: MY | | | |
|  | | | |
|  | | | |

1. **Uji Autokorelasi**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Model Summaryb** | | | | | |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
| 1 | ,733a | ,538 | ,512 | ,35085 | 2,020 |
| a. Predictors: (Constant), MX5, MX2, MX3, MX1, MX4 | | | | | |
| b. Dependent Variable: MY | | | | | |

1. **Uji Heteroskedastisitas**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | T | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | ,290 | ,428 |  | ,678 | ,500 |
| TX1 | ,233 | 1,141 | ,052 | ,204 | ,838 |
| TX2 | 3,799E-5 | ,000 | ,278 | 1,856 | ,067 |
| TX3 | -,050 | ,057 | -,450 | -,882 | ,380 |
| TX4 | ,034 | ,021 | ,313 | 1,601 | ,113 |
| TX5 | -,278 | ,219 | -,464 | -1,266 | ,209 |
| a. Dependent Variable: ABSTM | | | | | | |

1. **Analisis Regresi Linear Berganda**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | T | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | -5,193 | ,881 |  | -5,895 | ,000 |
| TX1 | 18,594 | 2,347 | 1,337 | 7,923 | ,000 |
| TX2 | 4,811E-5 | ,000 | ,113 | 1,143 | ,256 |
| TX3 | ,748 | ,117 | 2,152 | 6,404 | ,000 |
| TX4 | ,041 | ,043 | ,121 | ,939 | ,350 |
| TX5 | 3,027 | ,452 | 1,618 | 6,702 | ,000 |
| a. Dependent Variable: TY | | | | | | |

1. **Pengujian Hipotesis**
2. **Uji Parsial (Uji T)**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | -5,193 | ,881 |  | -5,895 | ,000 |
| TX1 | 18,594 | 2,347 | 1,337 | 7,923 | ,000 |
| TX2 | 4,811E-5 | ,000 | ,113 | 1,143 | ,256 |
| TX3 | ,748 | ,117 | 2,152 | 6,404 | ,000 |
| TX4 | ,041 | ,043 | ,121 | ,939 | ,350 |
| TX5 | 3,027 | ,452 | 1,618 | 6,702 | ,000 |
| a. Dependent Variable: TY | | | | | | |

**b. Uji Simultan (Uji F)**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **ANOVAa** | | | | | | |
| Model | | Sum of Squares | df | Mean Square | F | Sig. |
| 1 | Regression | 15,236 | 5 | 3,047 | 31,631 | ,000b |
| Residual | 8,670 | 90 | ,096 |  |  |
| Total | 23,906 | 95 |  |  |  |
| a. Dependent Variable: TY | | | | | | |
| b. Predictors: (Constant), TX5, TX2, TX1, TX4, TX3 | | | | | | |

Nilai signifikan 0,000 < α (0,05) maka **terdapat pengaruh secara simultan**.

**c. Koefisien Determinan (R2)**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Model Summary** | | | | |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | ,798a | ,637 | ,617 | ,31038 |
| a. Predictors: (Constant), TX5, TX2, TX1, TX4, TX3 | | | | |