

LAMPIRAN 1

Hasil Pengolahan Data Return Saham

| PT BANK PANIN DUBAI SYARIAH Tbk |             |        |         |               |
|---------------------------------|-------------|--------|---------|---------------|
| RETURN SAHAM 2014-2017          |             |        |         |               |
| TGL/BLN/THN                     | CLOSE PRICE |        | HASIL   |               |
|                                 | Pt          | Pt-1   | Pt-Pt-1 | Pt-Pt-1/ Pt-1 |
| 31/01/2014                      | 116,00      | 93,00  | 23,00   | 0,25          |
| 28/02/2014                      | 123,00      | 116,00 | 7,00    | 0,06          |
| 31/03/2014                      | 117,00      | 123,00 | -6,00   | -0,05         |
| 30/04/2014                      | 123,00      | 117,00 | 6,00    | 0,05          |
| 31/05/2014                      | 154,00      | 123,00 | 31,00   | 0,25          |
| 30/06/2014                      | 166,00      | 154,00 | 12,00   | 0,08          |
| 31/07/2014                      | 166,00      | 166,00 | 0,00    | 0,00          |
| 31/08/2014                      | 158,00      | 166,00 | -8,00   | -0,05         |
| 30/09/2014                      | 175,00      | 158,00 | 17,00   | 0,11          |
| 31/10/2014                      | 184,00      | 175,00 | 9,00    | 0,05          |
| 30/11/2014                      | 184,00      | 184,00 | 0,00    | 0,00          |
| 31/12/2014                      | 187,00      | 184,00 | 3,00    | 0,02          |
| 31/01/2015                      | 187,00      | 187,00 | 0,00    | 0,00          |
| 28/02/2015                      | 231,00      | 187,00 | 44,00   | 0,24          |
| 31/03/2015                      | 258,00      | 231,00 | 27,00   | 0,12          |
| 30/04/2015                      | 276,00      | 258,00 | 18,00   | 0,07          |
| 31/05/2015                      | 261,00      | 276,00 | -15,00  | -0,05         |
| 30/06/2015                      | 268,00      | 261,00 | 7,00    | 0,03          |
| 31/07/2015                      | 249,00      | 268,00 | -19,00  | -0,07         |
| 31/08/2015                      | 224,00      | 249,00 | -25,00  | -0,10         |
| 30/09/2015                      | 232,00      | 224,00 | 8,00    | 0,04          |
| 31/10/2015                      | 242,00      | 232,00 | 10,00   | 0,04          |
| 30/11/2015                      | 250,00      | 242,00 | 8,00    | 0,03          |
| 31/12/2015                      | 236,00      | 250,00 | -14,00  | -0,06         |
| 31/01/2016                      | 217,00      | 236,00 | -19,00  | -0,08         |
| 28/02/2016                      | 215,00      | 217,00 | -2,00   | -0,01         |
| 31/03/2016                      | 205,00      | 215,00 | -10,00  | -0,05         |
| 30/04/2016                      | 198,00      | 205,00 | -7,00   | -0,03         |
| 31/05/2016                      | 208,00      | 198,00 | 10,00   | 0,05          |

|            |        |        |        |       |
|------------|--------|--------|--------|-------|
| 30/06/2016 | 212,00 | 208,00 | 4,00   | 0,02  |
| 31/07/2016 | 216,00 | 212,00 | 4,00   | 0,02  |
| 31/08/2016 | 200,00 | 216,00 | -16,00 | -0,07 |
| 30/09/2016 | 170,00 | 200,00 | -30,00 | -0,15 |
| 31/10/2016 | 153,00 | 170,00 | -17,00 | -0,10 |
| 30/11/2016 | 120,00 | 153,00 | -33,00 | -0,22 |
| 31/12/2016 | 109,00 | 120,00 | -11,00 | -0,09 |
| 31/01/2017 | 105,00 | 109,00 | -4,00  | -0,04 |
| 28/02/2017 | 112,00 | 105,00 | 7,00   | 0,07  |
| 31/03/2017 | 115,00 | 112,00 | 3,00   | 0,03  |
| 30/04/2017 | 117,00 | 115,00 | 2,00   | 0,02  |
| 31/05/2017 | 140,00 | 117,00 | 23,00  | 0,20  |
| 30/06/2017 | 108,00 | 140,00 | -32,00 | -0,23 |
| 31/07/2017 | 101,00 | 108,00 | -7,00  | -0,06 |
| 31/08/2017 | 100,00 | 101,00 | -1,00  | -0,01 |
| 30/09/2017 | 94,00  | 100,00 | -6,00  | -0,06 |
| 31/10/2017 | 77,00  | 94,00  | -17,00 | -0,18 |
| 30/11/2017 | 65,00  | 77,00  | -12,00 | -0,16 |
| 31/12/2017 | 86,00  | 65,00  | 21,00  | 0,32  |

## LAMPIRAN 2

Hasil Pegolahan Data *Return on Assets* (ROA)

| PT BANK PANIN DUBAI SYARIAH TBK |       |             |               |  |       |       |
|---------------------------------|-------|-------------|---------------|--|-------|-------|
| NILAI ROA dalam (000)           |       |             |               |  |       |       |
| THN/BLN                         |       | LABA BERSIH | TOTAL ASET    |  | HASIL | %     |
| 2014                            | Jan   | 2.503.000   | 3.643.748.000 |  | 0,001 | 0,07% |
|                                 | Feb   | 4.356.000   | 3.753.555.000 |  | 0,001 | 0,12% |
|                                 | Mar   | 10.639.000  | 4.302.538.429 |  | 0,002 | 0,25% |
|                                 | Apr   | 12.529.000  | 4.090.628.000 |  | 0,003 | 0,31% |
|                                 | Mei   | 16.802.000  | 4.287.890.000 |  | 0,004 | 0,39% |
|                                 | Jun   | 25.439.000  | 4.692.020.000 |  | 0,005 | 0,54% |
|                                 | Jul   | 32.289.000  | 5.007.522.000 |  | 0,006 | 0,64% |
|                                 | Agust | 39.432.000  | 5.194.466.000 |  | 0,008 | 0,76% |
|                                 | Sep   | 45.678.000  | 5.260.655.000 |  | 0,009 | 0,87% |
|                                 | Okt   | 54.477.000  | 5.585.855.000 |  | 0,010 | 0,98% |
|                                 | Nop   | 61.578.000  | 5.833.834.000 |  | 0,011 | 1,06% |
|                                 | Des   | 70.939.000  | 6.207.678.000 |  | 0,011 | 1,14% |
| TAHUN 2015                      | Jan   | 7.990.000   | 6.233.764.000 |  | 0,001 | 0,13% |
|                                 | Feb   | 13.207.000  | 6.329.037.000 |  | 0,002 | 0,21% |
|                                 | maret | 18.474.388  | 6.442.137.165 |  | 0,003 | 0,29% |
|                                 | april | 21.419.000  | 6.341.393.000 |  | 0,003 | 0,34% |
|                                 | Mei   | 25.028.000  | 6.419.475.000 |  | 0,004 | 0,39% |
|                                 | Juni  | 28.626.647  | 6.711.016.329 |  | 0,004 | 0,43% |
|                                 | juli  | 33.737.000  | 6.952.366.000 |  | 0,005 | 0,49% |
|                                 | agust | 56.133.000  | 6.865.945.000 |  | 0,008 | 0,82% |
|                                 | sept  | 61.350.459  | 7.065.430.585 |  | 0,009 | 0,87% |
|                                 | Okt   | 63.388.000  | 7.080.321.000 |  | 0,009 | 0,90% |
|                                 | Nov   | 69.553.000  | 7.076.608.000 |  | 0,010 | 0,98% |
|                                 | Des   | 73.895.463  | 7.134.234.975 |  | 0,010 | 1,04% |
|                                 | Jan   | 16.858.000  | 7.267.402.000 |  | 0,002 | 0,23% |
| TAHUN                           | Feb   | 1.144.000   | 7.212.835.000 |  | 0,000 | 0,02% |

|               |       |               |               |   |        |         |
|---------------|-------|---------------|---------------|---|--------|---------|
| 2016          | Mar   | 3.807.114     | 7.021.436.241 |   | 0,001  | 0,05%   |
|               | april | 3.678.000     | 6.851.306.000 |   | 0,001  | 0,05%   |
|               | Mei   | 7.178.000     | 7.105.346.000 |   | 0,001  | 0,10%   |
|               | Jun   | 10.826.181    | 7.770.960.014 |   | 0,001  | 0,14%   |
|               | Jul   | 14.551.000    | 7.233.177.000 |   | 0,002  | 0,20%   |
|               | agst  | 15.304.000    | 7.303.046.000 |   | 0,002  | 0,21%   |
|               | sept  | 19.173.256    | 8.158.881.647 |   | 0,002  | 0,23%   |
|               | Okt   | 20.686.000    | 7.872.201.000 |   | 0,003  | 0,26%   |
|               | Nov   | 21.835.000    | 7.939.775.000 |   | 0,003  | 0,28%   |
|               | Des   | 27.301.192    | 8.757.963.603 |   | 0,003  | 0,31%   |
| TAHUN<br>2017 | Jan   | 2.501.000     | 8.124.895.000 |   | 0,000  | 0,03%   |
|               | Feb   | 8.686.000     | 8.306.249.000 |   | 0,001  | 0,10%   |
|               | Mar   | 12.646.477    | 8.996.497.991 |   | 0,001  | 0,14%   |
|               | Apr   | 14.496.000    | 9.150.326.000 |   | 0,002  | 0,16%   |
|               | Mei   | 15.590.000    | 9.530.473.000 |   | 0,002  | 0,16%   |
|               | Jun   | 15.416.360    | 9.772.420.126 |   | 0,002  | 0,16%   |
|               | Jul   | 17.180.000    | 9.735.313.000 |   | 0,002  | 0,18%   |
|               | agst  | 18.334.000    | 9.497.075.000 |   | 0,002  | 0,19%   |
|               | sept  | 16.484.724    | 9.332.511.348 |   | 0,002  | 0,18%   |
|               | okt   | (557.806.000) | 8.728.638.000 |   | -0,064 | -6,39%  |
|               | Nov   | (581.775.000) | 8.818.167.000 |   | -0,066 | -6,60%  |
|               | Des   | (945.099.853) | 8.629.275.047 | ★ | -0,110 | -10,95% |

## LAMPIRAN 3

Hasil Pengolahan Data Tingkat *Leverage* (DER)

| PT BANK PANIN DUBAI SYARIAH Tbk |       |               |               |       |        |
|---------------------------------|-------|---------------|---------------|-------|--------|
| TINGKAT LEVERAGE dalam ('000)   |       |               |               |       |        |
| TAHUN/BULAN                     |       | TOTAL HUTANG  | TOTAL EKUITAS | HASIL | %      |
| 2014                            | jan   | 2.639.586.000 | 1.004.162.000 | 2,63  | 262,9% |
|                                 | feb   | 2.741.999.000 | 1.011.556.000 | 2,71  | 271,1% |
|                                 | mar   | 3.303.804.000 | 998.733.402   | 3,31  | 330,8% |
|                                 | apr   | 1.000.623.000 | 1.000.623.000 | 1,00  | 100,0% |
|                                 | mei   | 3.283.000.000 | 1.004.896.000 | 3,27  | 326,7% |
|                                 | jun   | 3.678.487.000 | 1.013.533.000 | 3,63  | 362,9% |
|                                 | jul   | 3.987.044.000 | 1.020.478.000 | 3,91  | 390,7% |
|                                 | agust | 4.165.063.000 | 1.029.403.000 | 4,05  | 404,6% |
|                                 | sep   | 4.221.395.000 | 1.039.260.000 | 4,06  | 406,2% |
|                                 | okt   | 4.533.009.000 | 1.050.546.000 | 4,31  | 431,5% |

|               |       |               |               |      |        |
|---------------|-------|---------------|---------------|------|--------|
|               | nop   | 4.776.102.000 | 1.064.990.000 | 4,48 | 448,5% |
|               | des   | 5.131.654.000 | 1.072.795.000 | 4,78 | 478,3% |
| TAHUN<br>2015 | jan   | 5.160.517.000 | 1.073.247.000 | 4,81 | 480,8% |
|               | feb   | 5.429.531.000 | 1.079.506.000 | 5,03 | 503,0% |
|               | maret | 5.349.154.000 | 1.092.982.000 | 4,89 | 489,4% |
|               | apr   | 5.245.304.000 | 1.096.089.000 | 4,79 | 478,5% |
|               | mei   | 5.319.546.000 | 1.099.929.000 | 4,84 | 483,6% |
|               | jun   | 5.602.809.000 | 1.108.207.000 | 5,06 | 505,6% |
|               | jul   | 5.838.960.000 | 1.113.406.000 | 5,24 | 524,4% |
|               | agst  | 5.730.005.000 | 1.135.940.000 | 5,04 | 504,4% |
|               | sept  | 5.924.642.000 | 1.140.789.000 | 5,19 | 519,3% |
|               | okt   | 5.937.495.000 | 1.142.826.000 | 5,20 | 519,5% |
|               | nov   | 5.925.461.000 | 1.151.147.000 | 5,15 | 514,7% |
|               | des   | 5.981.380.000 | 1.154.503.000 | 5,18 | 518,1% |
| TAHUN<br>2016 | jan   | 6.113.193.000 | 1.154.209.000 | 5,30 | 529,6% |
|               | feb   | 6.055.576.000 | 1.157.259.000 | 5,23 | 523,3% |

|               |       |               |               |      |        |
|---------------|-------|---------------|---------------|------|--------|
|               | maret | 5.862.044.000 | 1.159.392.000 | 5,06 | 505,6% |
|               | apr   | 5.692.017.000 | 1.159.289.000 | 4,91 | 491,0% |
|               | mei   | 5.942.487.000 | 1.162.859.000 | 5,11 | 511,0% |
|               | jun   | 6.604.443.000 | 1.166.512.000 | 5,66 | 566,2% |
|               | jul   | 6.062.721.000 | 1.170.456.000 | 5,18 | 518,0% |
|               | agst  | 6.131.950.000 | 1.171.096.000 | 5,24 | 523,6% |
|               | sept  | 6.981.341.000 | 1.177.541.000 | 5,93 | 592,9% |
|               | okt   | 6.692.990.000 | 1.179.211.000 | 5,68 | 567,6% |
|               | nov   | 6.758.033.000 | 1.181.742.000 | 5,72 | 571,9% |
|               | des   | 7.570.803.000 | 1.191.642.000 | 6,35 | 635,3% |
| TAHUN<br>2017 | jan   | 6.899.125.000 | 1.225.770.000 | 5,63 | 562,8% |
|               | feb   | 7.080.570.000 | 1.225.679.000 | 5,78 | 577,7% |
|               | mar   | 7.765.572.000 | 1.230.927.000 | 6,31 | 630,9% |
|               | apr   | 7.918.837.000 | 1.231.489.000 | 6,43 | 643,0% |
|               | mei   | 8.296.873.000 | 1.233.600.000 | 6,73 | 672,6% |

|  |      |               |               |       |         |
|--|------|---------------|---------------|-------|---------|
|  | jun  | 8.537.708.000 | 1.234.712.000 | 6,91  | 691,5%  |
|  | jul  | 8.498.838.000 | 1.236.475.000 | 6,87  | 687,3%  |
|  | agst | 8.259.445.000 | 1.237.630.000 | 6,67  | 667,4%  |
|  | sep  | 8.096.730.000 | 1.235.781.000 | 6,55  | 655,2%  |
|  | okt  | 8.067.147.000 | 661.491.000   | 12,20 | 1219,5% |
|  | nov  | 8.180.646.000 | 637.521.000   | 12,83 | 1283,2% |
|  | des  | 8.352.341.000 | 408.335.000   | 20,45 | 2045,5% |

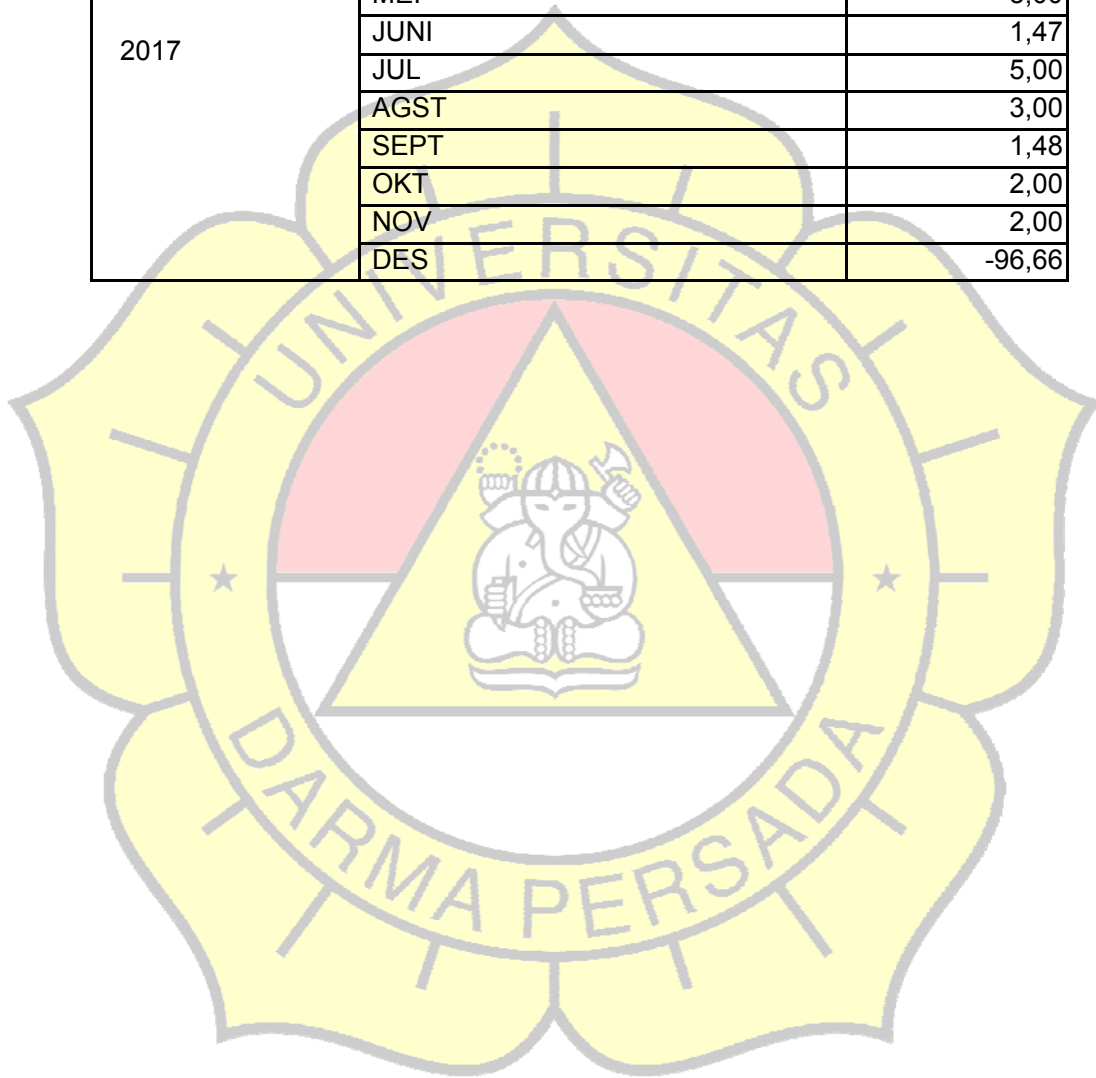


## LAMPIRAN 4

Hasil Pengolahan Data *Earning per Share* (EPS)

| PT BANK PANIN DUBAI SYARIAH             |       |       |
|-----------------------------------------|-------|-------|
| EARNING PER SHARES (EPS) dalam Rp('000) |       |       |
| TAHUN                                   | BULAN | HASIL |
| 2014                                    | JAN   | 3,00  |
|                                         | FEB   | 3,00  |
|                                         | MAR   | 9,16  |
|                                         | APR   | 2,00  |
|                                         | MEI   | 2,00  |
|                                         | JUN   | 3,11  |
|                                         | JUL   | 4,00  |
|                                         | AGUST | 4,00  |
|                                         | SEP   | 5,25  |
|                                         | OKT   | 5,00  |
|                                         | NOP   | 6,00  |
|                                         | DES   | 7,40  |
| 2015                                    | JAN   | 6,00  |
|                                         | FEB   | 10,00 |
|                                         | MARET | 5,20  |
|                                         | APR   | 10,00 |
|                                         | MEI   | 10,00 |
|                                         | JUNI  | 2,91  |
|                                         | JUL   | 8,00  |
|                                         | AGST  | 6,00  |
|                                         | SEPT  | 6,23  |
|                                         | OKT   | 6,00  |
|                                         | NOV   | 6,00  |
|                                         | DES   | 5,44  |
| 2016                                    | JAN   | 6,00  |
|                                         | FEB   | 6,00  |
|                                         | MARET | 0,27  |
|                                         | APRL  | 5,00  |
|                                         | MEI   | 1,00  |
|                                         | JUNI  | 0,99  |
|                                         | JULI  | 1,00  |
|                                         | AGST  | 2,00  |
|                                         | SEPT  | 1,76  |
|                                         | OKT   | 2,00  |

|      |       |        |
|------|-------|--------|
| 2017 | NOV   | 2,00   |
|      | DES   | 1,98   |
|      | JAN   | 2,00   |
|      | FEB   | 2,00   |
|      | MARET | 2,48   |
|      | APR   | 2,00   |
|      | MEI   | 5,00   |
|      | JUNI  | 1,47   |
|      | JUL   | 5,00   |
|      | AGST  | 3,00   |
|      | SEPT  | 1,48   |
|      | OKT   | 2,00   |
|      | NOV   | 2,00   |
|      | DES   | -96,66 |

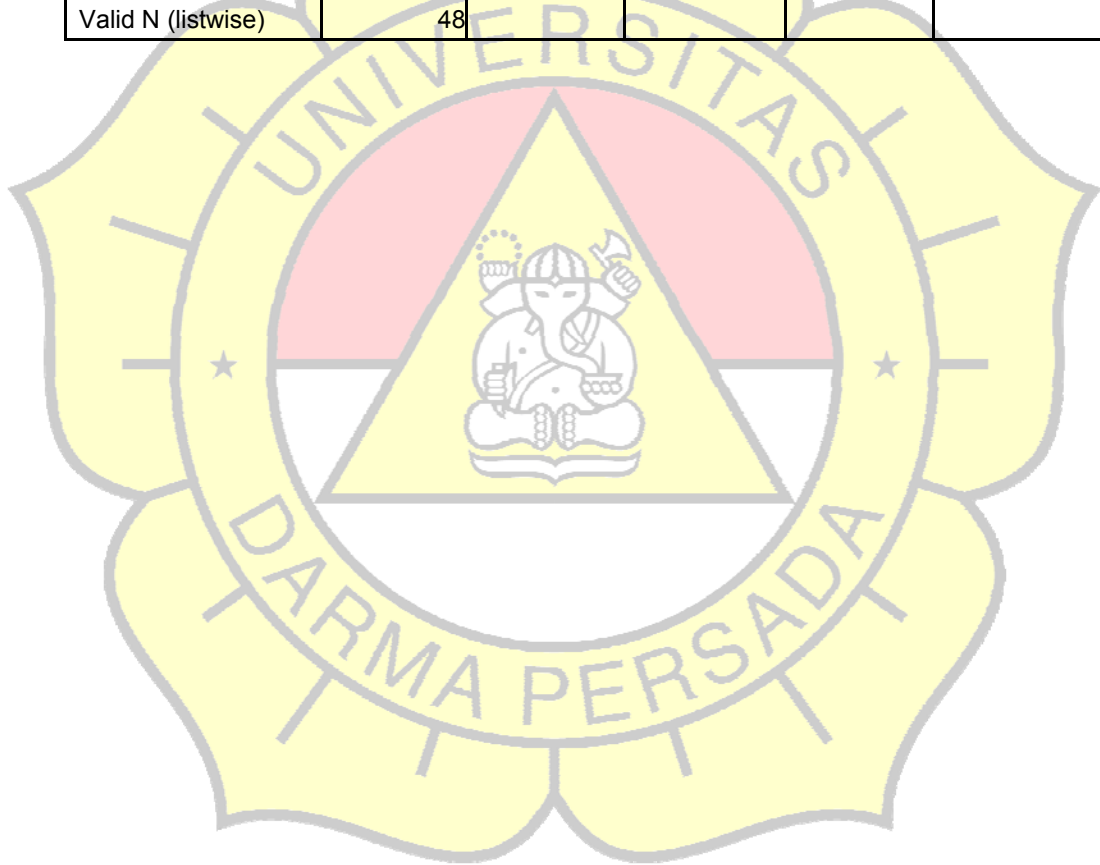


## LAMPIRAN 5

## HASIL UJI STATISTIK DESKRIPTIF

## Descriptive Statistics

|                    | N  | Minimum | Maximum | Mean    | Std. Deviation |
|--------------------|----|---------|---------|---------|----------------|
| ROA                | 48 | -,110   | ,011    | -,00138 | ,021447        |
| LEV                | 48 | 1,00    | 20,45   | 5,6519  | 2,89746        |
| EPS                | 48 | -96,66  | 10,00   | 2,0306  | 14,77535       |
| RS                 | 48 | -,23    | ,32     | ,0052   | ,11620         |
| Valid N (listwise) | 48 |         |         |         |                |



## LAMPIRAN 6

## HASIL UJI ASUMSI KLASIK

Tabel 4.2 Uji Normalitas

## One-Sample Kolmogorov-Smirnov Test

|                                       |                | Unstandardized Residual |
|---------------------------------------|----------------|-------------------------|
| N                                     |                | 48                      |
| Normal                                | Mean           | ,0000000                |
| Parameters <sup>a,b</sup>             | Std. Deviation | ,09557852               |
| Most Extreme                          | Absolute       | ,096                    |
| Differences                           | Positive       | ,096                    |
|                                       | Negative       | -,076                   |
| Test Statistic                        |                | ,096                    |
| Asymp. Sig. (2-tailed) <sup>c,d</sup> |                | ,200 <sup>c,d</sup>     |

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.

Tabel 4.3 Uji Multikolinearitas

Coefficients<sup>a</sup>

| Model | Collinearity Statistics |       |
|-------|-------------------------|-------|
|       | Tolerance               | VIF   |
| 1 ROA | ,158                    | 6,332 |
| LEV   | ,156                    | 6,398 |
| EPS   | ,387                    | 2,586 |

a. Dependent Variable: RS

Coefficients<sup>a</sup>

| Model        | Unstandardized Coefficients |            | Standardized Coefficients | t     | Sig. |
|--------------|-----------------------------|------------|---------------------------|-------|------|
|              | B                           | Std. Error | Beta                      |       |      |
| 1 (Constant) | ,086                        | ,047       |                           | 1,823 | ,075 |
| ROA          | ,230                        | 1,117      | ,077                      | ,206  | ,837 |
| LEV          | -,003                       | ,008       | -,121                     | -,320 | ,751 |
| EPS          | ,000                        | ,001       | -,065                     | -,270 | ,788 |

a. Dependent Variable: RES2

**Tabel 4.5 Uji Heteroskedasitas**

**Tabel 4.6 Uji Autokorelasi**

**Model Summary<sup>b</sup>**

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Change Statistics |          |     |     |               | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|-------------------|----------|-----|-----|---------------|---------------|
|       |                   |          |                   |                            | R Square Change   | F Change | df1 | df2 | Sig. F Change |               |
| 1     | ,569 <sup>a</sup> | ,323     | ,277              | ,09878                     | ,323              | 7,011    | 3   | 44  | ,001          | 1,637         |

a. Predictors: (Constant), EPS, ROA, LEV

b. Dependent Variable: RS

## LAMPIRAN 7

Tabel 4.7 Uji Regresi Linear Berganda

Coefficients<sup>a</sup>

| Model        | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. |
|--------------|-----------------------------|------------|---------------------------|--------|------|
|              | B                           | Std. Error | Beta                      |        |      |
| 1 (Constant) | ,215                        | ,072       |                           | 3,000  | ,004 |
| ROA          | -1,417                      | 1,691      | -,262                     | -,838  | ,406 |
| LEV          | -,035                       | ,013       | -,876                     | -2,792 | ,008 |
| EPS          | -,007                       | ,002       | -,830                     | -4,164 | ,000 |

a. Dependent Variable: RS

## LAMPIRAN 8

Tabel 4.9 Uji T

Coefficients<sup>a</sup>

| Model      | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|            | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| (Constant) | ,215                        | ,072       |                           | 3,000  | ,004 |                         |       |
| ROA        | -1,417                      | 1,691      | -,262                     | -,838  | ,406 | ,158                    | 6,332 |
| LEV        | -,035                       | ,013       | -,876                     | -2,792 | ,008 | ,156                    | 6,398 |
| EPS        | -,007                       | ,002       | -,830                     | -4,164 | ,000 | ,387                    | 2,586 |

**DAFTAR RIWAYAT HIDUP**

Nama : Ria Safitri

Tempat/Tanggal Lahir : Bekasi, 26 Juni 1996

Jenis Kelamin : Perempuan

Agama : Islam

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Pendidikan :

1. SDN Margahayu XIV
2. SMPN 2 Bekasi
3. SMAN 13 Bekasi
4. Universitas Darma Persada

Jakarta, 8 Agustus 2018

Ria Safitri

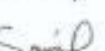


### CATATAN KEGIATAN KONSULTASI

(selama pemulisan skripsi)

Judul Skripsi : PENGARUH *RETURN ON ASSETS* (ROA), *TINGKAT LEVERAGE* (DER), DAN *EARNING PER SHARE* (EPS) TERHADAP RETURN SAHAM SETELAH *INITIAL PUBLIC OFFERING* (IPO) (Studi Kasus Pada Bank Panin Dubai Syariah Tbk)

Dosen Pembimbing : Saminem, SE, MBA.,

| Tanggal        | Uraian Kegiatan                 | Tanda Tangan                                                                          |
|----------------|---------------------------------|---------------------------------------------------------------------------------------|
| 3 Mei 2018     | Penentuan dan konsultasi judul  |    |
| 21 Mei 2018    | Pengiriman Bab 1 - Bab 3        |   |
| 22 Mei 2018    | Pengiriman Revisi Bab 1 - Bab 3 |  |
| 22 Juni 2018   | Konsultasi Data Bab 4           |  |
| 19 Juli 2018   | Pengiriman Bab 4 - Bab 5        |  |
| 29 Juli 2018   | Pengiriman Revisi Bab 4-5       |  |
| 5 Agustus 2018 | Acc Sidang Akhir                |  |