DAFTAR LAMPIRAN

Lampiran 1

Data Harga Saham, Laporan Keberlanjutan, dan Ukuran Perusahaan

Kode Saham	Tahun	Ekonomi (X1)	Lngkungan (X2)	Sosial (X3)	Ukuran Perusahaan (X4)	Harga Saham
BWPT	2018	0,556	0,559	0,313	16,598	164
	2019	0,667	0,588	0,396	16,575	157
	2020	0,556	0,588	0,479	16,528	144
SSMS	2018	0,556	0,676	0,333	23,148	1250
	2019	0.778	0,765	0,396	23,195	845
	2020	0,556	0,382	0,333	22,791	1250
ADRO	2018	0,333	0,353	0,354	15,770	1215
	2019	0,444	0,588	0,438	14,989	1555
	2020	0,556	0,382	0,333	14,703	1430
ANTM	2018	0,778	0.500	0,438	24,195	765
	2019	0,333	0,441	0,500	24,130	840
	2020	0,444	0,471	0,542	24,181	1945
BRMS	2018	0,444	0,324	0,354	20,580	50
	2019	0,556	0,412	0,188	20,353	52
	2020	0,667	0,441	0,458	20,385	77
BUMI	2018	0,667	0,588	0,542	22,086	103
	2019	0,556	0,441	0,458	22,037	66
	2020	0,556	0,441	0,438	21,955	73
DEWA	2018	0,444	0,265	0,333	19,844	50
	2019	0,556	0,324	0,417	20,125	50
	2020	0,556	0,353	0,479	20,127	50
INDY	2018	0,222	0,265	0,208	22,023	1585
	2019	0,444	0,618	0,500	22,009	1795
	2020	0,444	0,676	0,542	21,974	1730
MEDC	2018	0,667	0,559	0,313	22,382	580
	2019	0,444	0,441	0,354	18,909	732
	2020	0,556	0,529	0,647	22,498	590
MYOH	2018	0,333	0,206	0,208	18,835	1045
	2019	0,444	0,176	0,271	18,909	1295

	2020	0,444	0,235	0,313	18,834	1300
PTBA	2018	0,667	0,353	0,542	17,001	4300
	2019	0,667	0,588	0,563	17,027	2660
	2020	0,667	0,647	0,417	16,996	2810
PTRO	2018	0,444	0,529	0,292	13,228	1785
	2019	0,556	0,588	0,333	13,220	1605
	2020	0,556	0,647	0,417	13,180	1930
TINS	2018	0,667	0,529	0,500	16,531	755
	2019	0,667	0,500	0,521	16,829	825
	2020	0,889	0,500	0,521	16,491	1485

Lampira 2

5. Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Dimensi Ekonomi	39	,2	,9	,556	,1635
Dimensi Lingkungan	39	,2	,8	,474	,1446
Dimensi Sosial	39	,2	,6	,403	,1063
Ukuran Perusahaan	39	13,2	24,2	19,256	3,2736
Harga Saham	39	50	4300	809,00	635,153
Valid N (listwise)	39				

6. Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		39
Normal Parameters[a,b]	Mean	0E-7
	Std. Deviation	534,66231225
Most Extreme Differences	Absolute	,071
	Positive	,071
	Negative	-,049
Kolmogorov-Smirnov Z		,442
Asymp. Sig. (2-tailed)		,990

a. Test distribution is Normal.

b. Calculated from data.

7. Uji Multikolineritas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	2185,637	690,445		3,166	,003		
	Dimensi Ekonomi	-1918,386	651,426	-,494	-2,945	,006	,741	1,349
	Dimensi Lingkungan	1683,511	732,438	,383	2,299	,028	,750	1,334
	Dimensi Sosial	-911,334	946,833	-,153	-,963	,343	,829	1,206
	Ukuran Perusahaan	-38,478	28,374	-,198	-1,356	,184	,974	1,026

a. Dependent Variable: Harga Saham

8. Uji Heterokedatisitas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	534,120	382,583		1,396	,172
	Dimensi Ekonomi	563,915	360,962	,298	1,562	,127
	Dimensi Lingkungan	-255,423	405,852	-,119	-,629	,533
	Dimensi Sosial	-383,641	524,650	-,132	-,731	,470
	Ukuran Perusahaan	-7,358	15,722	-,078	-,468	,643

a. Dependent Variable: Ares

9. Uji Regresi Linier Berganda

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2185,637	690,445		3,166	,003
	Dimensi Ekonomi	-1918,386	651,426	-,494	-2,945	,006
	Dimensi Lingkungan	1683,511	732,438	,383	2,299	,028
	Dimensi Sosial	-911,334	946,833	-,153	-,963	,343
	Ukuran Perusahaan	-38,478	28,374	-,198	-1,356	,184

a. Dependent Variable: Harga Saham

10. Uji Koefisien Determinasi (R^2)

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,540[a]	,291	,208	565,239

a. Predictors: (Constant), Ukuran Perusahaan, Dimensi Lingkungan, Dimensi Sosial, Dimensi Ekonomi

11. Uji F

ANOVA[a]

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	4467088,050	4	1116772,013	3,495	,017[b]
	Residual	10862823,950	34	319494,822		
	Total	15329912,000	38			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), Ukuran Perusahaan, Dimensi Lingkungan, Dimensi Sosial, Dimensi Ekonomi

12. **Uji Hipotesis (Uji t)**

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2185,637	690,445		3,166	,003
	Dimensi Ekonomi	-1918,386	651,426	-,494	-2,945	,006
	Dimensi Lingkungan	1683,511	732,438	,383	2,299	,028
	Dimensi Sosial	-911,334	946,833	-,153	-,963	,343
	Ukuran Perusahaan	-38,478	28,374	-,198	-1,356	,184

a. Dependent Variable: Harga Saham