Lampiran

Lampiran 1. Hasil Tabulasi Data

KODE	TAHUN	X1	X2	Y	Z	X1Z	X2Z
ACES	2020	29.61	18.42	1,715	0.14	4.15	2.58
ACES	2021	29.60	19.04	1,280	0.13	3.78	2.43
ACES	2022	29.61	16.89	496	0.11	3.36	1.92
AKRA	2020	30.56	27.58	636	0.09	2.78	2.51
AKRA	2021	30.79	26.73	822	0.10	3.09	2.69
AKRA	2022	30.93	25.61	1,400	0.19	5.83	4.83
BBCA	2020	34.61	26.08	6,770	0.09	3.15	2.38
BBCA	2021	34.74	26.91	7,300	0.10	3.49	2.70
BBCA	2022	34.81	25.86	8,550	0.19	6.56	4.87
BBNI	2020	34.42	26.08	3,088	0.03	1.01	0.77
BBNI	2021	34.50	26.78	3,375	0.09	2.99	2.32
BBNI	2022	34.57	25.46	4,613	0.13	4.56	3.36
BMRI	2020	34.97	29.74	3,163	0.09	3.14	2.67
BMRI	2021	35.08	29.28	3,513	0.14	4.83	4.03
BMRI	2022	35.23	20.94	4,963	0.18	6.28	3.73
BSDE	2020	31.74	22.76	1,225	0.01	0.45	0.32
BSDE	2021	31.75	17.51	1,010	0.04	1.36	0.75
BSDE	2022	31.81	17.51	920	0.07	2.22	1.22
CTRA	2020	31.30	27.03	985	0.08	2.46	2.12
CTRA	2021	31.34	24.4	970	0.11	3.37	2.63
CTRA	2022	31.37	20.23	940	0.10	3.17	2.04
ERAA	2020	30.05	11.77	440	0.12	3.55	1.39
ERAA	2021	30.06	11.31	600	0.17	5.20	1.96
ERAA	2022	30.47	11.31	392	0.15	4.55	1.69
JSMR	2020	32.28	11.45	4,630	0.00	-0.05	-0.02
JSMR	2021	32.25	14.08	3,890	0.03	1.10	0.48
JSMR	2022	32.14	15.15	2,980	0.09	2.92	1.37
MAPI	2020	30.50	20.5	790	-1.25	-38.17	-25.66
MAPI	2021	30.45	21.99	710	0.07	1.99	1.44
MAPI	2022	30.67	21.99	1,445	0.26	7.90	5.66
MNCN	2020	30.57	18.49	1,140	0.13	3.96	2.39
MNCN	2021	30.67	18.16	900	0.15	4.54	2.69

MNCN	2022	30.74	17.95	740	1.13	34.65	20.23
PWON	2020	30.91	24.97	510	0.06	1.97	1.59
PWON	2021	30.99	26.92	464	0.08	2.51	2.18
PWON	2022	31.05	21.03	456	0.09	2.74	1.86
SCMA	2020	29.54	16.57	458	0.30	8.72	4.89
SCMA	2021	29.92	16.1	326	0.18	5.37	2.89
SCMA	2022	30.03	16.1	206	0.08	2.34	1.26
TBIG	2020	31.23	27.71	1,630	0.11	3.58	3.18
TBIG	2021	31.37	27.71	2,950	0.16	5.13	4.53
TBIG	2022	31.40	27.58	2,300	0.15	4.86	4.27
TLKM	2020	33.14	26.76	3,310	0.24	8.10	6.54
TLKM	2021	33.26	25.31	4,040	0.23	7.76	5.91
TLKM	2022	33.25	25.37	3,750	0.19	6.17	4.70
TOWR	2020	31.23	27.13	960	0.11	3.58	3.11
TOWR	2021	31.37	27.65	1,125	0.16	5.13	4.52
TOWR	2022	31.40	26.78	1,100	0.15	4.86	4.14
UNVR	2020	30.65	18.48	7,350	1.45	44.47	26.81
UNVR	2021	30.58	17.56	4,110	1.33	40.75	23.40
UNVR	2022	30.54	17.56	4,700	1.34	40.99	23.57
EXCL	2020	31.85	25.65	2,730	0.02	0.62	0.50
EXCL	2021	31.92	25.5	3,170	0.06	2.05	1.63
EXCL	2022	32.10	27.6	2,140	0.04	1.40	1.20
HMSP	2020	31.54	25.73	1,505	0.28	8.95	7.30
HMSP	2021	31.60	25.86	965	0.24	7.73	6.32
HMSP	2022	31.63	25.86	840	0.22	7.10	5.81

Lampiran 2. Hasil Statistik Deskriptif

	X1	X2	Y	Z	X1Z	X2Z
Mean	31.69631	22.25404	7.325445	0.185418	5.807649	3.835384
Median	31.36560	24.97000	7.154615	0.117998	3.580029	2.626573
Maximum	35.22819	29.74000	9.053687	1.450882	44.47407	26.81229
Minimum	29.54306	11.31000	5.327876	-1.251495	-38.17282	-25.65564
Std. Dev.	1.585255	5.200632	0.910982	0.369296	11.28963	6.869675
Skewness	0.922599	-0.576656	0.037424	1.039432	1.020760	0.319013
Kurtosis	2.841392	2.127791	2.058475	10.88927	10.85020	11.48306

Lampiran 3. Hasil Uji Chow

Lampiran 4, Hasil Uji Hausman

Correlated Random Effects - Hausman Test
Equation: Untitled
Test cross-section random effects

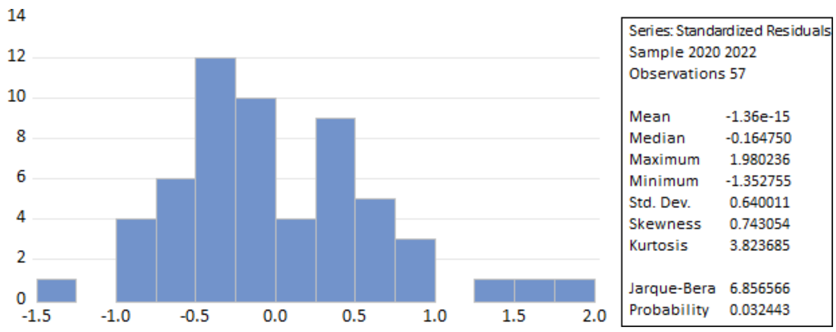
Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	5.324175	3	0.1495

Lampiran 5. Hasil Uji Legrange Multiplier

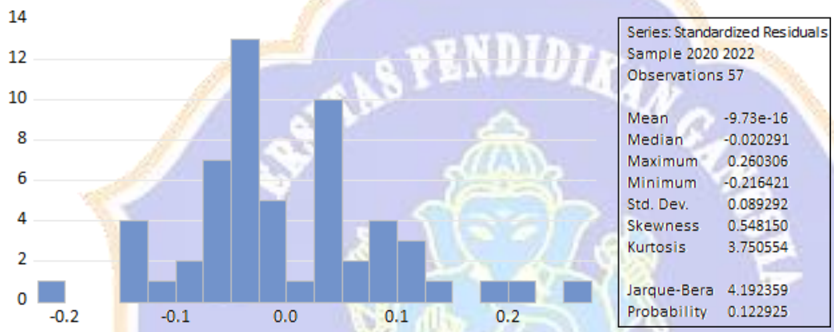
Lagrange Multiplier Tests for Random Effects
Null hypotheses: No effects
Alternative hypotheses: Two-sided (Breusch-Pagan) and one-sided
(all others) alternatives

	Test Hypothesis Cross-section	Time	Both
Breusch-Pagan	24.87642 (0.0000)	0.054680 (0.8151)	24.93110 (0.0000)
Honda	4.987627 (0.0000)	-0.233838 (0.5924)	3.361436 (0.0004)
King-Wu	4.987627 (0.0000)	-0.233838 (0.5924)	1.355387 (0.0876)
Standardized Honda	5.660286 (0.0000)	0.170495 (0.4323)	0.482365 (0.3148)
Standardized King-Wu	5.660286 (0.0000)	0.170495 (0.4323)	-0.630360 (0.7358)
Gourieroux, et al.	--	--	24.87642 (0.0000)

Lampiran 6. Hasil Uji Normalitas Data



Lampiran 7. Hasil Uji Normalitas Data Dengan Transformasi Log



Lampiran 8. Hasil Uji Multikolinearitas (VIF test)

Variance Inflation Factors
Date: 02/12/24 Time: 20:34
Sample: 1 57
Included observations: 57

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	16333268	446.6071	NA
X1	19341.00	532.6168	1.305699
X2	1797.071	25.64092	1.305699

Lampiran 9. Hasil Uji Heteroskedastisitas (White Test)

Heteroskedasticity Test: White
Null hypothesis: Homoskedasticity

F-statistic	0.845188	Prob. F(5,51)	0.5242
Obs*R-squared	4.361691	Prob. Chi-Square(5)	0.4986
Scaled explained SS	12.05601	Prob. Chi-Square(5)	0.0340

Lampiran 10. Hasil Uji Autokorelasi (LM Test)

Breusch-Godfrey Serial Correlation LM Test:
Null hypothesis: No serial correlation at up to 2 lags

F-statistic	10.4
Obs*R-squared	

Lampiran 11. Hasil Uji Autokorelasi (LM Test) Dengan Transformasi *First Difference*.

Lampiran 12. Hasil Pengujian Persamaan Regresi Data Panel

Estimation Command:
=========================
LS(?) Y C X1 X2

Estimation Equation:
=========================
Y = C(1) + C(2)*X1 + C(3)*X2

Substituted Coefficients:
=========================
Y = -5.89580627649 + 0.42448776378*X1 - 0.010489970271*X2

Lampiran 13. Hasil Uji Statistik T (Uji Parsial)

Lampiran 14. Hasil Uji Statistik F (Uji Simultan)

Lampiran 15. Hasil Uji Koefisien Determinan (R2)

R-squared	0.303517
Adjusted R-squared	0.277722
S.E. of regression	605.6379
F-statistic	11.76622
Prob(F-statistic)	0.000057

Lampiran 16. Hasil Uji Moderasi Interaksi Ukuran Perusahaan terhadap Harga Saham Dimoderasi dengan Profitabilitas

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5.466856	3.176071	-1.721264	0.0910
X1	0.401584	0.101292	3.964631	0.0002
Z	-0.347245	14.22926	-0.024404	0.9806
X1Z	0.022035	0.464611	0.047426	0.9624

Lampiran 17. Hasil Uji Moderasi Interaksi Nilai Lingkungan, Sosial dan Tatat Kelola terhadap Harga Saham Dimoderasi dengan Profitabilitas

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7.638257	0.541236	14.11262	0.0000
X2	-0.017861	0.023011	-0.776191	0.4411
Z	-4.390123	2.078546	-2.112113	0.0394
X2Z	0.234310	0.105331	2.224510	0.0304

Lampiran 18. Hasil Uji Nilai adjusted R-Square Hubungan Antara Nilai Lingkungan, Sosial dan Tata Kelola terhadap Harga Saham

Weighted Statistics

R-squared	0.002075	Mean dependent var	1.379136
Adjusted R-squared	-0.016069	S.D. dependent var	0.285087
S.E. of regression	0.287368	Sum squared resid	4.541929
F-statistic	0.114376	Durbin-Watson stat	1.368710
Prob(F-statistic)	0.736504		

Lampiran 19. Nilai adjusted R-Square Profitabilitas Memoderasi Nilai Lingkungan, Sosial dan Tata Kelola Terhadap Harga Saham

Weighted Statistics

R-squared	0.106083	Mean dependent var	1.321781
Adjusted R-squared	0.055484	S.D. dependent var	0.281130
S.E. of regression	0.273219	Sum squared resid	3.956391
F-statistic	2.096547	Durbin-Watson stat	1.457427
Prob(F-statistic)	0.111675		