

LAMPIRAN

Lampiran 1. Harga Saham Penutupan IDXESGL 2021-2024

Tahun	Harga Saham Penutupan
2020	Rp141,927
2021	Rp136,083
2022	Rp140,28
2023	Rp155,708
2024	Rp147,027



Lampiran 2. Daftar Saham Inkonsisten Masuk dalam IDXESGL 2021-2024

No	Kode	Nama Perusahaan
1	ISAT	Indosat Tbk.
2	PGAS	Perusahaan Gas Negara Tbk.
3	SMRA	Summarecon Agung Tbk.
4	SMSM	Selamat Sempurna Tbk.
5	SRIL	Sri Rejeki Isman Tbk.
6	ASII	Astra International Tbk.
7	BULL	Buana Lintas Lautan Tbk.
8	INTP	Indocement Tunggul Prakarsa Tbk.
9	BBTN	Bank Tabungan Negara (Persero) Tbk.
10	BEST	Bekasi Fajar Industrial Estate Tbk.
11	IPTV	MNC Vision Networks Tbk.
12	RALS	Ramayana Lestari Sentosa Tbk.
13	SMGR	Semen Indonesia (Persero) Tbk.
14	WOOD	Integra Indocabinet Tbk.
15	ASRI	Alam Sutera Realty Tbk.
16	BMTR	Global Mediacom Tbk.
17	DMAS	Puradelta Lestari Tbk.
18	AGII	Samator Indo Gas Tbk.
19	HMSP	H.M. Sampoerna Tbk.
20	LPPF	Matahari Department Store Tbk.
21	MTEL	Dayamitra Telekomunikasi Tbk.
22	PGAS	Perusahaan Gas Negara Tbk.
23	EXCL	XL Axiata Tbk.
24	BUKA	Bukalapak.com Tbk.
25	RMKE	RMK Energy Tbk.
26	ASSA	Adi Sarana Armada Tbk.
27	BFIN	BFI Finance Indonesia Tbk.
28	TPIA	Chandra Asri Pacific Tbk.
29	AUTO	Astra Otoparts Tbk.
30	BMTR	Global Mediacom Tbk.
31	BRPT	Barito Pacific Tbk.
32	MPMX	Mitra Pinasthika Mustika Tbk.
33	TBIG	Tower Bersama Infrastructure Tbk.

Lampiran 3. Data Harga Saham

Kode Saham	Nama Perusahaan	Harga Saham (Y)			
		2021	2022	2023	2024
ACES	PT Aspirasi Hidup Indonesia Tbk.	1.280	496	720	790
AKRA	AKR Corporindo Tbk.	822	1.400	1.475	1.120
BBCA	Bank Central Asia Tbk.	7.300	8.550	9.400	9.675
BBNI	Bank Negara Indonesia Tbk.	3.375	4.613	5.375	4.350
BBRI	Bank Rakyat Indonesia Tbk.	4.110	4.940	5.725	4.080
BMRI	Bank Mandiri Tbk.	3.513	4.963	6.050	5.700
BSDE	Bumi Serpong Damai Tbk.	1.010	920	1.080	945
CTRA	Ciputra Development Tbk.	970	940	1.170	980
ERAA	Erajaya Swasembada Tbk.	600	392	426	404
JSMR	Jasa Marga Tbk.	3.890	2.980	4.870	4.330
MAPI	Mitra Adiperkasa Tbk.	710	1.445	1.790	1.410
MNCN	Media Nusantara Citra Tbk.	900	740	386	276
PWON	Pakuwon Jati Tbk.	464	456	454	398
SCMA	Surya Citra Media Tbk.	326	206	170	167
TBIG	Tower Bersama Infrastructure Tbk.	2.950	2.300	2.090	2.100
TLKM	PT Telkom Indonesia Tbk.	4.040	3.750	3.950	2.710
TOWR	Sarana Menara Nusantara Tbk.	1.125	1.100	990	655
UNVR	Unilever Indonesia Tbk.	4.110	4.700	3.530	1.885



Lampiran 4. Data *ESG Risk Rating*

Kode Saham	Nama Perusahaan	ESG Risk Rating (X1)			
		2021	2022	2023	2024
ACES	PT Aspirasi Hidup Indonesia Tbk.	19,04	16,89	18,95	19,65
AKRA	AKR Corporindo Tbk.	26,73	25,61	26,77	23,79
BBCA	Bank Central Asia Tbk.	26,91	25,86	25,79	21,67
BBNI	Bank Negara Indonesia Tbk.	26,78	25,46	25,70	20,58
BBRI	Bank Rakyat Indonesia Tbk.	21,53	20,94	18,84	17,83
BMRI	Bank Mandiri Tbk.	29,28	29,28	28,18	28,65
BSDE	Bumi Serpong Damai Tbk.	17,51	17,51	15,09	14,83
CTRA	Ciputra Development Tbk.	24,40	20,23	18,87	18,87
ERAA	Erajaya Swasembada Tbk.	11,31	11,31	12,67	10,96
JSMR	Jasa Marga Tbk.	14,08	15,15	15,15	12,92
MAPI	Mitra Adiperkasa Tbk.	21,99	21,99	20,31	20,31
MNCN	Media Nusantara Citra Tbk.	18,16	17,95	17,70	17,88
PWON	Pakuwon Jati Tbk.	26,92	21,03	20,41	19,42
SCMA	Surya Citra Media Tbk.	16,10	16,10	15,35	15,35
TBIG	Tower Bersama Infrastructure Tbk.	27,71	27,58	23,25	23,25
TLKM	PT Telkom Indonesia Tbk.	25,31	25,37	27,09	28,18
TOWR	Sarana Menara Nusantara Tbk.	27,65	26,78	26,29	23,77
UNVR	Unilever Indonesia Tbk.	17,56	17,56	18,80	18,21

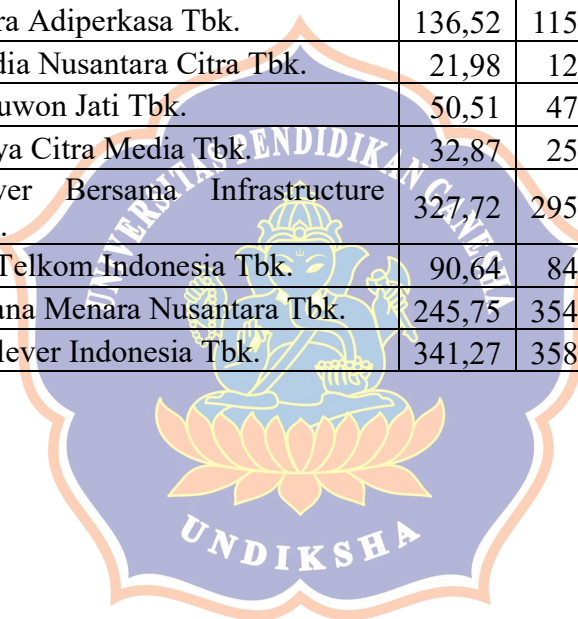
Lampiran 5. Data Perhitungan *Return on Assets* (ROA)

Kode Saham	Nama Perusahaan	ROA (X2)			
		2021	2022	2023	2024
ACES	PT Aspirasi Hidup Indonesia Tbk.	10,18	8,56	10,18	11,35
AKRA	AKR Corporindo Tbk.	7,38	9,78	10,72	7,57
BBCA	Bank Central Asia Tbk.	2,73	3,21	3,57	3,84
BBNI	Bank Negara Indonesia Tbk.	1,25	1,91	1,99	1,96
BBRI	Bank Rakyat Indonesia Tbk.	1,87	2,90	3,15	3,06
BMRI	Bank Mandiri Tbk.	1,87	2,42	2,88	2,66
BSDE	Bumi Serpong Damai Tbk.	2,52	4,20	3,43	6,89
CTRA	Ciputra Development Tbk.	5,22	4,85	4,43	5,11
ERAA	Erajaya Swasembada Tbk.	9,90	7,57	4,57	5,30
JSMR	Jasa Marga Tbk.	0,85	2,42	6,12	4,16
MAPI	Mitra Adiperkasa Tbk.	2,85	13,28	9,67	7,53
MNCN	Media Nusantara Citra Tbk.	12,79	6,57	4,83	4,82
PWON	Pakuwon Jati Tbk.	5,60	6,16	7,52	7,11
SCMA	Surya Citra Media Tbk.	16,04	6,51	1,41	4,44
TBIG	Tower Bersama Infrastructure Tbk.	4,09	3,97	3,60	3,03
TLKM	PT Telkom Indonesia Tbk.	12,95	10,02	11,46	10,48
TOWR	Sarana Menara Nusantara Tbk.	6,89	5,32	4,93	4,60
UNVR	Unilever Indonesia Tbk.	29,08	28,70	27,45	20,60



Lampiran 6. Data Perhitungan *Debt to Equity Ratio* (DER)

Kode Saham	Nama Perusahaan	DER (X3)			
		2021	2022	2023	2024
ACES	PT Aspirasi Hidup Indonesia Tbk.	30,44	22,16	25,33	25,78
AKRA	AKR Corporindo Tbk.	108,06	106,67	115,44	126,40
BBCA	Bank Central Asia Tbk.	302,73	491,50	477,32	247,96
BBNI	Bank Negara Indonesia Tbk.	362,60	357,00	602,29	375,78
BBRI	Bank Rakyat Indonesia Tbk.	275,11	514,92	520,91	316,66
BMRI	Bank Mandiri Tbk.	397,26	312,14	577,56	393,48
BSDE	Bumi Serpong Damai Tbk.	71,25	70,85	62,20	60,66
CTRA	Ciputra Development Tbk.	109,69	100,37	94,99	91,03
ERAA	Erajaya Swasembada Tbk.	75,98	136,83	151,48	140,40
JSMR	Jasa Marga Tbk.	297,03	255,72	232,33	144,57
MAPI	Mitra Adiperkasa Tbk.	136,52	115,55	121,70	104,31
MNCN	Media Nusantara Citra Tbk.	21,98	12,62	8,82	9,13
PWON	Pakuwon Jati Tbk.	50,51	47,71	43,50	42,96
SCMA	Surya Citra Media Tbk.	32,87	25,83	30,30	29,43
TBIG	Tower Bersama Infrastructure Tbk.	327,72	295,04	279,96	347,84
TLKM	PT Telkom Indonesia Tbk.	90,64	84,37	83,34	84,43
TOWR	Sarana Menara Nusantara Tbk.	245,75	354,71	314,37	306,01
UNVR	Unilever Indonesia Tbk.	341,27	358,27	392,84	346,59



Lampiran 7. Hasil Analisis Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Harga Saham	72	167	9675	2472,39	2299,299
ESG Risk Rating	72	10,96	29,28	21,0125	4,98560
ROA	72	,85	29,08	6,9143	5,88600
DER	72	8,82	362,60	159,2746	108,06503
Valid N (listwise)	72				



Lampiran 8. Hasil Uji Asumsi Klasik

Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		72
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	1268,28815804
Most Extreme Differences	Absolute	,088
	Positive	,088
	Negative	-,060
Test Statistic		,088
Asymp. Sig. (2-tailed) ^c		,200 ^d
a. Test distribution is Normal.		
b. Calculated from data.		
c. Lilliefors Significance Correction.		
d. This is a lower bound of the true significance.		
e. Lilliefors' method based on 10000 Monte Carlo samples with starting seed 926214481.		

Hasil Uji Multikolinieritas

Coefficients^a			
Model		Collinearity Statistics	
		Tolerance	VIF
1	ESG Risk Rating	,860	1,163
	ROA	,956	1,046
	DER	,865	1,157
a. Dependent Variable: Harga Saham			

Hasil Uji Heteroskedastisitas

Coefficients^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,122	,098		1,246	,217
	ESG Risk Rating	,104	,115	,299	,906	,368
	ROA	-,016	,011	-,254	-1,468	,147
	DER	,007	,055	,035	,126	,900
a. Dependent Variabel: Harga Saham						

Hasil Uji Autokorelasi

Model Summary^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,831 ^a	,711	,691	,07210	1,830
a. Predictors: (Constant), DER, ROA, ESG Risk Rating					
b. Dependent Variable: Harga Saham					



Lampiran 9. Hasil Analisis Linier Berganda

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,654	,864		,758	,451
	ESG Risk Rating	,771	,306	,182	2,517	,014
	ROA	,552	,122	,313	4,546	,001
	DER	,684	,079	,627	8,667	,001
a. Dependent Variable: Harga Saham						



Lampiran 10. Hasil Uji Hipotesis

Hasil Uji Statistik t

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,654	,864		,758	,451
	ESG Risk Rating	,771	,306	,182	2,517	,014
	ROA	,552	,122	,313	4,546	,001
	DER	,684	,079	,627	8,667	,001

a. Dependent Variable: Harga Saham

Hasil Uji Statistik f

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	53,976	3	17,992	51,058	,001 ^b
	Residual	23,962	68	,352		
	Total	77,938	71			

a. Dependent Variable: Harga Saham
b. Predictors: (Constant), DER, ROA, ESG Risk Rating

Hasil Uji Koefisien Determinasi

Model Summary ^b				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,831 ^a	,711	,691	,07210

a. Predictors: (Constant), DER, ROA, ESG Risk Rating
b. Dependent Variable: Harga Saham