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LAMPIRAN

Lampiran 1

Closing Price Saham Sampel Indeks SRI-Kehati

Bulan	BBCA	BBRI	DSNG	INDF	INTP	JSMR	KLBF	TLKM	UNVR	WIKA
Dec-21	7,300	4,110	500	6,325	12,100	3,890	1,615	4,040	4,050	1,105
Jan-22	7,625	4,070	600	6,325	10,950	3,290	1,640	4,190	4,000	1,035
Feb-22	8,050	4,550	625	6,200	10,950	3,380	1,645	4,340	3,670	1,010
Mar-22	7,975	4,660	640	5,950	10,775	3,850	1,610	4,580	3,280	995
Apr-22	8,125	4,870	605	6,300	10,475	4,030	1,640	4,620	3,350	950
May-22	7,750	4,630	555	6,600	9,725	4,000	1,675	4,310	3,890	965
Jun-22	7,250	4,150	494	7,050	9,475	3,540	1,660	4,000	4,600	970
Jul-22	7,350	4,360	530	6,800	9,300	3,560	1,620	4,230	4,480	935
Aug-22	8,200	4,340	505	6,225	9,450	3,440	1,680	4,560	4,510	1,070
Sep-22	8,550	4,490	484	6,025	9,500	3,240	1,830	4,460	4,450	925
Oct-22	8,800	4,650	555	6,450	9,275	3,410	2,050	4,390	4,640	910
Nov-22	9,300	4,980	610	6,450	9,950	3,110	2,070	4,040	4,460	930
Dec-22	8,550	4,940	600	6,725	9,900	2,980	2,090	3,750	4,560	800
Jan-23	8,475	4,580	680	6,725	10,000	3,160	2,060	3,850	4,570	690
Feb-23	8,750	4,670	665	6,475	11,125	3,250	2,110	3,880	4,180	630
Mar-23	8,750	4,730	710	6,200	10,525	3,220	2,100	4,060	4,040	515
Apr-23	9,050	5,100	620	6,450	10,850	3,290	2,120	4,250	3,960	605
May-23	9,050	5,575	570	7,100	9,900	3,330	2,030	4,040	4,280	366
Jun-23	9,150	5,425	535	7,350	9,925	3,800	2,050	4,000	4,210	505
Jul-23	9,125	5,650	585	7,325	10,425	3,870	1,915	3,720	3,810	438
Aug-23	9,175	5,550	595	7,100	10,700	4,300	1,815	3,730	3,630	394
Sep-23	8,825	5,225	610	6,625	9,950	4,290	1,755	3,750	3,460	458
Oct-23	8,750	4,960	570	6,650	9,275	4,260	1,690	3,490	3,540	384
Nov-23	8,975	5,275	560	6,425	10,200	4,650	1,615	3,760	3,410	378
Dec-23	9,400	5,725	555	6,450	9,400	4,870	1,610	3,950	3,330	240

Lampiran 2***Closing Price Indeks SRI-Kehati***

Bulan	SRI-KEHATI
Dec-21	365
Jan-22	371
Feb-22	390
Mar-22	403
Apr-22	430
May-22	421
Jun-22	387
Jul-22	395
Aug-22	417
Sep-22	424
Oct-22	439
Nov-22	440
Dec-22	417
Jan-23	415
Feb-23	419
Mar-23	423
Apr-23	440
May-23	434
Jun-23	439
Jul-23	446
Aug-23	444
Sep-23	438
Oct-23	415
Nov-23	427
Dec-23	437

Lampiran 3

Closing Price Saham Sampel Indeks ESG Leaders

Bulan	ACES	ASSA	BBCA	BBRI	BSDE	CTRA	ERAA	JSMR	MAPI	MNCN	PWON	SCMA	TBIG	TLKM	TOWR	UNVR
Dec-21	1,280	3,320	7,300	4,110	1,010	970	600	3,890	710	900	464	326	2,950	4,040	1,125	4,110
Jan-22	1,235	2,760	7,625	4,070	905	875	550	3,290	780	850	430	292	2,880	4,190	1,025	4,030
Feb-22	1,070	2,540	8,050	4,550	915	925	555	3,380	785	870	458	258	2,940	4,340	1,035	3,680
Mar-22	1,025	2,610	7,975	4,660	1,020	1,040	580	3,850	880	995	484	292	2,870	4,580	1,070	3,660
Apr-22	1,045	2,550	8,125	4,870	965	1,065	525	4,030	900	1,005	560	254	3,010	4,620	1,010	3,890
May-22	960	2,200	7,750	4,630	945	985	535	4,000	900	970	510	224	2,950	4,310	1,000	4,730
Jun-22	770	1,705	7,250	4,150	910	860	525	3,540	980	935	472	220	2,940	4,000	1,100	4,770
Jul-22	710	1,670	7,350	4,360	920	925	498	3,560	890	1,055	456	220	3,070	4,230	1,175	4,510
Aug-22	720	1,460	8,200	4,340	920	950	488	3,440	1,010	915	484	226	2,820	4,560	1,240	4,590
Sep-22	610	1,270	8,550	4,490	905	950	414	3,240	1,060	830	452	206	2,830	4,460	1,235	4,830
Oct-22	565	1,195	8,800	4,650	930	940	430	3,410	1,205	820	438	234	2,460	4,390	1,155	4,640
Nov-22	500	860	9,300	4,980	915	1,010	406	3,110	1,450	795	474	250	2,320	4,040	1,130	4,800
Dec-22	496	775	8,550	4,940	920	940	392	2,980	1,445	740	456	206	2,300	3,750	1,100	4,700
Jan-23	490	850	8,475	4,580	935	975	420	3,160	1,300	695	448	226	2,100	3,850	1,120	4,660
Feb-23	505	1,015	8,750	4,670	990	990	515	3,250	1,510	650	462	216	2,090	3,880	1,050	4,180
Mar-23	478	755	8,750	4,730	980	995	520	3,220	1,510	590	454	188	2,160	4,060	925	4,350
Apr-23	450	905	9,050	5,100	1,065	995	496	3,290	1,370	590	486	165	2,060	4,250	1,025	4,400
May-23	630	1,105	9,050	5,575	1,050	1,070	484	3,330	1,775	640	468	138	2,130	4,040	990	4,530
Jun-23	675	1,275	9,150	5,425	1,095	1,060	476	3,800	1,690	650	488	162	2,010	4,000	1,055	4,260
Jul-23	720	1,285	9,125	5,650	1,185	1,115	500	3,870	1,980	630	480	156	1,930	3,720	1,015	3,850
Aug-23	730	985	9,175	5,550	1,135	1,140	486	4,300	1,935	525	450	148	2,100	3,730	1,030	3,670
Sep-23	750	995	8,825	5,225	1,020	1,020	452	4,290	1,820	486	438	158	2,020	3,750	960	3,740
Oct-23	800	810	8,750	4,960	1,005	1,110	400	4,260	1,735	494	400	151	2,070	3,490	890	3,620
Nov-23	755	955	8,975	5,275	1,060	1,130	358	4,650	1,745	394	412	157	2,050	3,760	1,000	3,650
Dec-23	720	790	9,400	5,725	1,080	1,170	426	4,870	1,790	386	454	170	2,090	3,950	990	3,530

Lampiran 4***Closing Price Indeks IDX ESG Leaders***

Bulan	ESGL
Dec-21	136
Jan-22	135
Feb-22	139
Mar-22	144
Apr-22	149
May-22	146
Jun-22	136
Jul-22	139
Aug-22	144
Sep-22	144
Oct-22	148
Nov-22	148
Dec-22	140
Jan-23	139
Feb-23	140
Mar-23	138
Apr-23	141
May-23	146
Jun-23	142
Jul-23	143
Aug-23	141
Sep-23	139
Oct-23	132
Nov-23	143
Dec-23	155

Lampiran 5

Return Saham Sampel Indeks SRI-Kehati

Bulan	BBCA	BBRI	DSNG	INDF	INTP	JSMR	KLBF	TLKM	UNVR	WIKA
Jan-22	0.0445	-0.0097	0.2000	0.0000	-0.0950	-0.1542	0.0155	0.0371	-0.0123	-0.0633
Feb-22	0.0557	0.1179	0.0417	-0.0198	0.0000	0.0274	0.0030	0.0358	-0.0825	-0.0242
Mar-22	-0.0093	0.0242	0.0240	-0.0403	-0.0160	0.1391	-0.0213	0.0553	-0.1063	-0.0149
Apr-22	0.0188	0.0451	-0.0547	0.0588	-0.0278	0.0468	0.0186	0.0087	0.0213	-0.0452
May-22	-0.0462	-0.0493	-0.0826	0.0476	-0.0716	-0.0074	0.0213	-0.0671	0.1612	0.0158
Jun-22	-0.0645	-0.1037	-0.1099	0.0682	-0.0257	-0.1150	-0.0090	-0.0719	0.1825	0.0052
Jul-22	0.0138	0.0506	0.0729	-0.0355	-0.0185	0.0056	-0.0241	0.0575	-0.0261	-0.0361
Aug-22	0.1156	-0.0046	-0.0472	-0.0846	0.0161	-0.0337	0.0370	0.0780	0.0067	0.1444
Sep-22	0.0427	0.0346	-0.0416	-0.0321	0.0053	-0.0581	0.0893	-0.0219	-0.0133	-0.1355
Oct-22	0.0292	0.0356	0.1467	0.0705	-0.0237	0.0525	0.1202	-0.0157	0.0427	-0.0162
Nov-22	0.0568	0.0710	0.0991	0.0000	0.0728	-0.0880	0.0098	-0.0797	-0.0388	0.0220
Dec-22	-0.0806	-0.0080	-0.0164	0.0426	-0.0050	-0.0418	0.0097	-0.0718	0.0224	-0.1398
Jan-23	-0.0088	-0.0729	0.1333	0.0000	0.0101	0.0604	-0.0144	0.0267	0.0022	-0.1375
Feb-23	0.0324	0.0197	-0.0221	-0.0372	0.1125	0.0285	0.0243	0.0078	-0.0853	-0.0870
Mar-23	0.0000	0.0128	0.0677	-0.0425	-0.0539	-0.0092	-0.0047	0.0464	-0.0335	-0.1825
Apr-23	0.0343	0.0782	-0.1268	0.0403	0.0309	0.0217	0.0095	0.0468	-0.0198	0.1748
May-23	0.0000	0.0931	-0.0806	0.1008	-0.0876	0.0122	-0.0425	-0.0494	0.0808	-0.3950
Jun-23	0.0110	-0.0269	-0.0614	0.0352	0.0025	0.1411	0.0099	-0.0099	-0.0164	0.3798
Jul-23	-0.0027	0.0415	0.0935	-0.0034	0.0504	0.0184	-0.0659	-0.0700	-0.0950	-0.1327
Aug-23	0.0055	-0.0177	0.0171	-0.0307	0.0264	0.1111	-0.0522	0.0027	-0.0472	-0.1005
Sep-23	-0.0381	-0.0586	0.0252	-0.0669	-0.0701	-0.0023	-0.0331	0.0054	-0.0468	0.1624
Oct-23	-0.0085	-0.0507	-0.0656	0.0038	-0.0678	-0.0070	-0.0370	-0.0693	0.0231	-0.1616
Nov-23	0.0257	0.0635	-0.0175	-0.0338	0.0997	0.0915	-0.0444	0.0774	-0.0367	-0.0156
Dec-23	0.0474	0.0853	-0.0089	0.0039	-0.0784	0.0473	-0.0031	0.0505	-0.0235	-0.3651
E(Ri)	0.0114	0.0155	0.0077	0.0019	-0.0089	0.0119	0.0007	0.0004	-0.0059	-0.0478

Lampiran 6

Return Saham Sampel Indeks IDX ESG Leader

Bulan	ACES	ASSA	BBCA	BBRI	BSDE	CTRA	ERAA	JSMR	MAPI	MNCN	PWON	SCMA	TBIG	TLKM	TOWR
Jan-22	-0.0352	-0.1687	0.0445	-0.0097	-0.1040	-0.0979	-0.0833	-0.1542	0.0986	-0.0556	-0.0733	-0.1043	-0.0237	0.0371	-0.0889
Feb-22	-0.1336	-0.0797	0.0557	0.1179	0.0110	0.0571	0.0091	0.0274	0.0064	0.0235	0.0651	-0.1164	0.0208	0.0358	0.0098
Mar-22	-0.0421	0.0276	-0.0093	0.0242	0.1148	0.1243	0.0450	0.1391	0.1210	0.1437	0.0568	0.1318	-0.0238	0.0553	0.0338
Apr-22	0.0195	-0.0230	0.0188	0.0451	-0.0539	0.0240	-0.0948	0.0468	0.0227	0.0101	0.1570	-0.1301	0.0488	0.0087	-0.0561
May-22	-0.0813	-0.1373	-0.0462	-0.0493	-0.0207	-0.0751	0.0190	-0.0074	0.0000	-0.0348	-0.0893	-0.1181	-0.0199	-0.0671	-0.0099
Jun-22	-0.1979	-0.2250	-0.0645	-0.1037	-0.0370	-0.1269	-0.0187	-0.1150	0.0889	-0.0361	-0.0745	-0.0179	-0.0034	-0.0719	0.1000
Jul-22	-0.0779	-0.0205	0.0138	0.0506	0.0110	0.0756	-0.0514	0.0056	-0.0918	0.1283	-0.0339	0.0000	0.0442	0.0575	0.0682
Aug-22	0.0141	-0.1257	0.1156	-0.0046	0.0000	0.0270	-0.0201	-0.0337	0.1348	-0.1327	0.0614	0.0273	-0.0814	0.0780	0.0553
Sep-22	-0.1528	-0.1301	0.0427	0.0346	-0.0163	0.0000	-0.1516	-0.0581	0.0495	-0.0929	-0.0661	-0.0885	0.0035	-0.0219	-0.0040
Oct-22	-0.0738	-0.0591	0.0292	0.0356	0.0276	-0.0105	0.0386	0.0525	0.1368	-0.0120	-0.0310	0.1359	-0.1307	-0.0157	-0.0648
Nov-22	-0.1150	-0.2803	0.0568	0.0710	-0.0161	0.0745	-0.0558	-0.0880	0.2033	-0.0305	0.0822	0.0684	-0.0569	-0.0797	-0.0216
Dec-22	-0.0080	-0.0988	-0.0806	-0.0080	0.0055	-0.0693	-0.0345	-0.0418	-0.0034	-0.0692	-0.0380	-0.1760	-0.0086	-0.0718	-0.0265
Jan-23	-0.0121	0.0968	-0.0088	-0.0729	0.0163	0.0372	0.0714	0.0604	-0.1003	-0.0608	-0.0175	0.0971	-0.0870	0.0267	0.0182
Feb-23	0.0306	0.1941	0.0324	0.0197	0.0588	0.0154	0.2262	0.0285	0.1615	-0.0647	0.0313	-0.0442	-0.0048	0.0078	-0.0625
Mar-23	-0.0535	-0.2562	0.0000	0.0128	-0.0101	0.0051	0.0097	-0.0092	0.0000	-0.0923	-0.0173	-0.1296	0.0335	0.0464	-0.1190
Apr-23	-0.0586	0.1987	0.0343	0.0782	0.0867	0.0000	-0.0462	0.0217	-0.0927	0.0000	0.0705	-0.1223	-0.0463	0.0468	0.1081
May-23	0.4000	0.2210	0.0000	0.0931	-0.0141	0.0754	-0.0242	0.0122	0.2956	0.0847	-0.0370	-0.1636	0.0340	-0.0494	-0.0341
Jun-23	0.0714	0.1538	0.0110	-0.0269	0.0429	-0.0093	-0.0165	0.1411	-0.0479	0.0156	0.0427	0.1739	-0.0563	-0.0099	0.0657
Jul-23	0.0667	0.0078	-0.0027	0.0415	0.0822	0.0519	0.0504	0.0184	0.1716	-0.0308	-0.0164	-0.0370	-0.0398	-0.0700	-0.0379
Aug-23	0.0139	-0.2335	0.0055	-0.0177	-0.0422	0.0224	-0.0280	0.1111	-0.0227	-0.1667	-0.0625	-0.0513	0.0881	0.0027	0.0148
Sep-23	0.0274	0.0102	-0.0381	-0.0586	-0.1013	-0.1053	-0.0700	-0.0023	-0.0694	-0.0743	-0.0267	0.0676	-0.0381	0.0054	-0.0680
Oct-23	0.0667	-0.1859	-0.0085	-0.0507	-0.0147	0.0882	-0.1150	-0.0070	-0.0467	0.0165	-0.0868	-0.0443	0.0248	-0.0693	-0.0729
Nov-23	-0.0563	0.1790	0.0257	0.0635	0.0547	0.0180	-0.1050	0.0915	0.0058	-0.2024	0.0300	0.0397	-0.0097	0.0774	0.1236
Dec-23	-0.0464	-0.1728	0.0474	0.0853	0.0189	0.0354	0.1899	0.0473	0.0258	-0.0203	0.1019	0.0828	0.0195	0.0505	-0.0100
E(Ri)	-0.0181	-0.0462	0.0114	0.0155	0.0042	0.0099	-0.0107	0.0119	0.0441	-0.0314	0.0012	-0.0216	-0.0131	0.0004	-0.0033

Lampiran 7**Return Indeks Sri-Kehati**

Bulan	SRI-KEHATI
Jan-22	0.0148
Feb-22	0.0522
Mar-22	0.0331
Apr-22	0.0666
May-22	-0.0216
Jun-22	-0.0799
Jul-22	0.0194
Aug-22	0.0570
Sep-22	0.0163
Oct-22	0.0362
Nov-22	0.0020
Dec-22	-0.0535
Jan-23	-0.0040
Feb-23	0.0097
Mar-23	0.0106
Apr-23	0.0398
May-23	-0.0137
Jun-23	0.0105
Jul-23	0.0160
Aug-23	-0.0041
Sep-23	-0.0134
Oct-23	-0.0533
Nov-23	0.0288
Dec-23	0.0232
E(Rm)	0.0080

Lampiran 8**Return Indeks IDX ESG Leaders**

Bulan	ESGL
Jan-22	-0.0074
Feb-22	0.0296
Mar-22	0.0360
Apr-22	0.0347
May-22	-0.0201
Jun-22	-0.0685
Jul-22	0.0221
Aug-22	0.0360
Sep-22	0.0000
Oct-22	0.0278
Nov-22	0.0000
Dec-22	-0.0541
Jan-23	-0.0071
Feb-23	0.0072
Mar-23	-0.0143
Apr-23	0.0217
May-23	0.0355
Jun-23	-0.0274
Jul-23	0.0070
Aug-23	-0.0140
Sep-23	-0.0142
Oct-23	-0.0504
Nov-23	0.0833
Dec-23	0.0839
E(Rm)	0.0061

Lampiran 9

BI Rate dan Return BI Rate

Bulan	<i>Close Price</i>	Retun
	BI Rate	BI Rate
Dec-21	3.50%	
Jan-22	3.50%	0.0029
Feb-22	3.50%	0.0029
Mar-22	3.50%	0.0029
Apr-22	3.50%	0.0029
May-22	3.50%	0.0029
Jun-22	3.50%	0.0029
Jul-22	3.50%	0.0029
Aug-22	3.75%	0.0031
Sep-22	4.25%	0.0035
Oct-22	4.75%	0.0040
Nov-22	5.25%	0.0044
Dec-22	5.50%	0.0046
Jan-23	5.75%	0.0048
Feb-23	5.75%	0.0048
Mar-23	5.75%	0.0048
Apr-23	5.75%	0.0048
May-23	5.75%	0.0048
Jun-23	5.75%	0.0048
Jul-23	5.75%	0.0048
Aug-23	5.75%	0.0048
Sep-23	5.75%	0.0048
Oct-23	6.00%	0.0050
Nov-23	6.00%	0.0050
Dec-23	6.00%	0.0050
	E(R Bi Rate)	0.0041