

GENERAL INFORMATION

Index Name : IDX Value30
Index Code : IDXV30
Description :
Index that measures the price performance of 30 stocks that have low price valuations with high trading liquidity and good financial performance.
Num. of Constituents : 30
Base Date : January 30, 2014
Base Value : 100
Index Launch : August 12, 2019
Owner : Indonesia Stock Exchange
Methodology :
Capped Free Float Adjusted Market Capitalization Weighting

$$Index = \frac{\sum_{i=1}^n (Market\ Cap_i \times Free\ Float\ Ratio_i)}{Base\ Market\ Cap} \times 100$$

On each evaluation day, the weight of individual constituent is adjusted at maximum 15%.

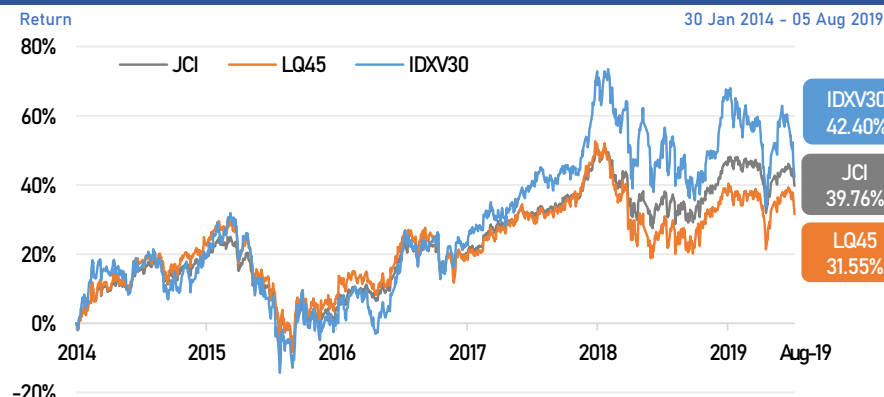
GENERAL SELECTION CRITERIA

Universe
Constituents of IDX80 Index.
Eligibility
- Booked net profit and positive equity.
- Stocks with extreme price-to-earning ratio (PER) and price-to-book value ratio (PBV) are not considered.
Selection
30 stocks with the lowest PBV and PER.
Selection Data
PER and PBV are calculated based on latest financial statement issued by the listed companies. Net profit is calculated from last 12 months data.

INDEX MAINTENANCE

Review Schedules
1. Major Review: January and July.
2. Minor Review: April and October.
Effective Date
The third trading day of the month after reviewing month. (February, May, August, November)
Announcement
5 Exchange Days prior to the effective date

HISTORICAL PERFORMANCE



INDEX PERFORMANCE

Returns		YoY Returns		
		Year*	IDXV30	JCI LQ45
6M	-10.57%	2014	13.1%	18.3% 21.1%
1Y	-6.39%	2015	-9.9%	-12.1% -11.9%
3Y	16.49%	2016	21.0%	15.3% 11.7%
5Y	20.13%	2017	24.8%	20.0% 22.0%
10Y	42.40%	2018	-3.2%	-2.5% -9.0%
Since Base Date	42.40%	YTD 2019	-4.4%	-0.3% -0.7%
3Y (Ann.)	5.22%	* from Jan 30, 2014 to Aug 05, 2019 use backtesting data		
5Y (Ann.)	3.74%			
10Y (Ann.)	7.33%			
Since Base Date (Ann.)	7.33%			

RISK

3Y Beta	1.54
5Y Beta	1.48
3Y Std Dev (Ann.)	2.24
5Y Std Dev (Ann.)	3.28

FUNDAMENTAL

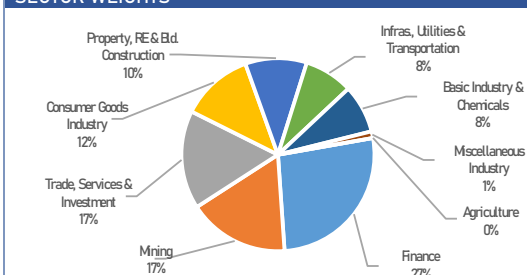
Avg. P/E	8.91
Weighted P/E	9.01
Avg. P/BV	1.01
Weighted P/BV	1.01

INDEX CHARACTERISTICS

Num. of Constituents	30
Member Turnover (Avg. 10Y)*	7.55
Market Cap Total, in trill. IDR	252.20
Largest	37.53
Smallest	0.66
Average	8.41
Median	3.63
Largest Weight (%)	14.88%
Index MC / IDX MC (%)	10.55%

* Includes backtesting reviews

SECTOR WEIGHTS



TOP 10 CONSTITUENTS

Code	Company Name	Market Cap* (in trill. IDR)	Index Weight	Sector
BBNI	Bank Negara Indonesia (Persero) Tbk.	37.53	14.88%	Finance
UNTR	United Tractors Tbk.	35.91	14.24%	Trade, Services & Investment
INDF	Indofood Sukses Makmur Tbk.	30.63	12.14%	Consumer Goods Industry
PGAS	Perusahaan Gas Negara Tbk.	20.61	8.17%	Infrast. Utilities & Transportation
ADRO	Adaro Energy Tbk.	17.88	7.09%	Mining
INKP	Indah Kiat Pulp & Paper Tbk.	15.04	5.96%	Basic Industry & Chemicals
PTBA	Bukit Asam Tbk.	10.18	4.04%	Mining
BBTN	Bank Tabungan Negara (Persero) Tbk.	9.44	3.74%	Finance
WSKT	Waskita Karya (Persero) Tbk.	8.27	3.28%	Property, RE & Bld. Construction
WKA	Wijaya Karya (Persero) Tbk.	6.93	2.75%	Property, RE & Bld. Construction
Total (Top 10 Constituents)		192.41	76.29%	

*Adjusted Market Capitalization

Data as of: 05 Aug 2019

Contact Information

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GENERAL INFORMATION

Index Name : IDX Growth30
Index Code : IDXG30
Description :
Index that measures the price performance of 30 stocks that have a growth trend in net profit and revenue relative to prices with high trading liquidity and good financial performance.
Num. of Constituents : 30
Base Date : January 30, 2014
Base Value : 100
Index Launch : August 12, 2019
Owner : Indonesia Stock Exchange
Methodology :
Capped Free Float Adjusted Market Capitalization Weighting

$$\text{Index} = \frac{\sum_{i=1}^n (\text{Market Cap}_i \times \text{Free Float Ratio}_i)}{\text{Base Market Cap}} \times 100$$

On each evaluation day, the weight of individual constituent is adjusted at maximum 15%.

GENERAL SELECTION CRITERIA

Universe
Constituents of IDX80 Index.
Eligibility
- Booked net profit.
- Stocks with extreme price-to-earning ratio (PER) are not considered.
Selection
30 stocks with the highest score of PER trend and price-to-sales (PSR) trend.
Selection Data
PER trend and PSR trend are calculated based on latest period and each period of last 3 years financial statement issued by the listed companies. Net profit and revenue are calculated from last 12 months data of each period.

INDEX MAINTENANCE

Review Schedules
1. Major Review: January and July.
2. Minor Review: April and October.
Effective Date
The third trading day of the month after reviewing month. (February, May, August, November)
Announcement
5 Exchange Days prior to the effective date

HISTORICAL PERFORMANCE



INDEX PERFORMANCE

Returns		YoY Returns		
		Year*	IDXG30	JCI LQ45
6M	-3.69%	2014	20.0%	18.3% 21.1%
1Y	2.33%	2015	-10.6%	-12.1% -11.9%
3Y	3.52%	2016	17.3%	15.3% 11.7%
5Y	16.74%	2017	17.3%	20.0% 22.0%
10Y	36.13%	2018	-7.8%	-2.5% -9.0%
Since Base Date	36.13%	YTD 2019	0.0%	-0.3% -0.7%
3Y (Ann.)	1.16%	* from Jan 30, 2014 to Aug 05, 2019 use backtesting data		
5Y (Ann.)	3.14%			
10Y (Ann.)	6.36%			
Since Base Date (Ann.)	6.36%			

RISK

3Y Beta	0.76
5Y Beta	0.91
3Y Std Dev (Ann.)	1.20
5Y Std Dev (Ann.)	2.07

FUNDAMENTAL

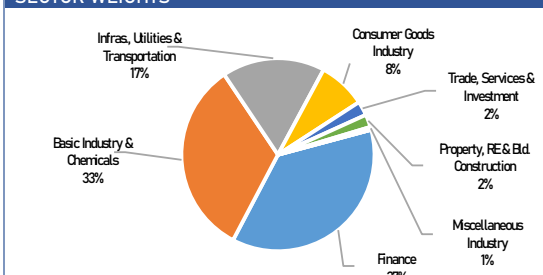
Avg. P/E	24.28
Weighted P/E	21.46
Avg. P/BV	2.73
Weighted P/BV	2.73

INDEX CHARACTERISTICS

Num. of Constituents	30
Member Turnover (Avg. 10Y)*	10.36
Market Cap Total, in trill. IDR	744.28
Largest	102.15
Smallest	0.61
Average	24.81
Median	10.00
Largest Weight (%)	13.72%
Index MC / IDX MC (%)	40.73%

* Includes backtesting reviews

SECTOR WEIGHTS



TOP 10 CONSTITUENTS

Code	Company Name	Market Cap* (in trill. IDR)	Index Weight	Sector
TLKM	Telekomunikasi Indonesia (Persero) Tbk.	102.15	13.72%	Infrast., Utilities & Transportation
BBCA	Bank Central Asia Tbk.	100.87	13.55%	Finance
BBRI	Bank Rakyat Indonesia (Persero) Tbk.	100.16	13.46%	Finance
BRPT	Barito Pacific Tbk.	92.28	12.40%	Basic Industry & Chemicals
BBNI	Bank Negara Indonesia (Persero) Tbk.	58.53	7.86%	Finance
INTP	Indocement Tunggal Prakarsa Tbk.	38.73	5.20%	Basic Industry & Chemicals
SMGR	Semen Indonesia (Persero) Tbk.	36.02	4.84%	Basic Industry & Chemicals
CPIN	Charoen Pokphand Indonesia Tbk.	31.84	4.28%	Basic Industry & Chemicals
ICBP	Indofood CBP Sukses Makmur Tbk.	25.36	3.41%	Consumer Goods Industry
GGRM	Gudang Garam Tbk.	23.94	3.22%	Consumer Goods Industry
Total (Top 10 Constituents)		609.88	81.94%	

*Adjusted Market Capitalization

Data as of: 05 Aug 2019

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