

IDX VALUE30

INDONESIA STOCK EXCHANGE



INDEX FACT SHEET

January 2021

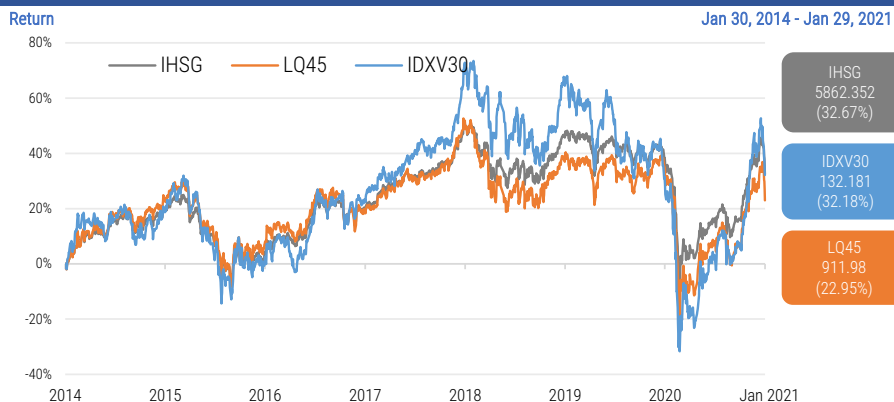
GENERAL INFORMATION

Index Name : IDX Value30
IDX JATS Code : IDXV30
Description :
 An index that measures the stock price performance of 30 stocks that have relatively low price valuations with high trading liquidity and good fundamentals.
Launch Date : August 12, 2019
Base Date : January 30, 2014
Base Value : 100
Methodology :
 Capped Free Float Adjusted Market Capitalization Weighted

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

On each periodic review, the constituent weight is capped so the highest weight in the index is no more than 15%.

HISTORICAL PERFORMANCE



CONSTITUENT SELECTION

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.

INDEX MAINTENANCE

Periodic Review Schedules
 1. Major Review: January and July.
 2. Minor Review: April and October.
Effective Date
 Third trading day of the month after reviewing month (February, May, August, and November).
Announcement
 At the latest 5 exchange days prior to the effective date.

INDEX PERFORMANCE

	Returns		YoY Returns		
	6M	29.10%	Year	IDXV30	IHSX
1Y	5.60%	YTD 2021	-4.7%	-2.0%	-2.5%
3Y	-22.56%	2020	-2.4%	-5.1%	-7.8%
5Y	28.89%	2019	-4.6%	1.7%	3.2%
10Y	-	2018	-3.2%	-2.5%	-9.0%
Since Base Date	32.18%	2017	24.8%	20.0%	22.0%
3Y (Annualized)	-8.18%	2016	21.0%	15.3%	11.7%
5Y (Annualized)	5.21%	2015	-9.9%	-12.1%	-11.9%
10Y (Annualized)	-	2014	13.1%	18.3%	21.1%
Since Base Date (Ann.)	4.07%				

RISK

3Y Beta	1.51
5Y Beta	1.51
3Y Std Dev (Annualized)	30.5%
5Y Std Dev (Annualized)	25.8%

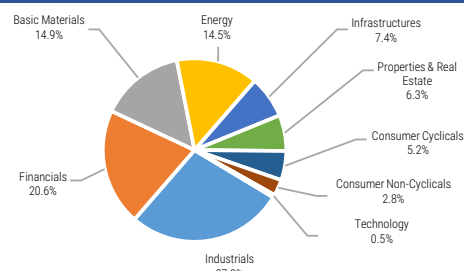
FUNDAMENTAL

P/E (Weight Avg.)	14.41
P/BV (Weight Avg.)	1.02

INDEX CHARACTERISTICS

Number of Constituents	30
Market Cap Total* (in tr. IDR)	259.41
Largest	36.98
Smallest	0.57
Average	8.65
Median	4.90
Index MC / IDX MC (%)	13.05%

SECTOR WEIGHTS



TOP 10 CONSTITUENTS

Code	Company Name	Market Cap* (in trill. IDR)	Index Weight	Sector
ASII	Astra International Tbk.	36.98	14.26%	Industrials
BBNI	Bank Negara Indonesia (Persero) Tbk.	36.20	13.95%	Financials
UNTR	United Tractors Tbk.	32.65	12.59%	Industrials
INKP	Indah Kiat Pulp & Paper Tbk.	23.97	9.24%	Basic Materials
ADRO	Adaro Energy Tbk.	19.16	7.38%	Energy
TKIM	Pabrik Kertas Tjiwi Kimia Tbk.	11.50	4.43%	Basic Materials
PTBA	Bukit Asam Tbk.	10.02	3.86%	Energy
MNCN	Media Nusantara Citra Tbk.	9.78	3.77%	Consumer Cyclicals
BSDE	Bumi Serpong Damai Tbk.	8.59	3.31%	Properties & Real Estate
CTRA	Ciputra Development Tbk.	7.85	3.02%	Properties & Real Estate
Total (Top 10 Constituents)		196.70	75.83%	

Data prior to the launch date is back-tested data.

*Adjusted Market Capitalization

Data as of: Jan 29, 2021

Contact Information

Business Development Division
 Indonesia Stock Exchange

More Information

<https://www.idx.co.id/en-us/products/index/>

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