

IDX ESG LEADERS

INDONESIA STOCK EXCHANGE



INDEX FACT SHEET

January 2021

GENERAL INFORMATION

Index Name : IDX ESG Leaders
IDX JATS Code : IDXESGL
Description :
 An index that measures price performance of stocks that become leaders in ESG rating and do not have significant controversies selected from stocks with high trading liquidity and good financial performance. The ESG rating and controversy analysis is developed by Sustainalytics.

Launch Date : December 14, 2020
Base Date : February 4, 2014
Base Value : 100
Methodology :
 Capped Free Float Adjusted Market Capitalization Weighted Average and ESG Tilt Factored

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

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

CONSTITUENT SELECTION

Universe
 IDX80 index constituents that have ESG risk rating provided by Sustainalytics.

Selection Criteria

- Companies with involvement in controversies category 4 and 5 are excluded,
- Companies with ESG risk rating category of high and severe are excluded, and
- From the remaining universe, companies that have lowest ESG risk ratings are selected (with minimum of 15 constituent and maximum of 30 constituent).

INDEX MAINTENANCE

Periodic Review Schedules

- Major Review: Beginning of March and September.
- Minor Review: Beginning of June and December.

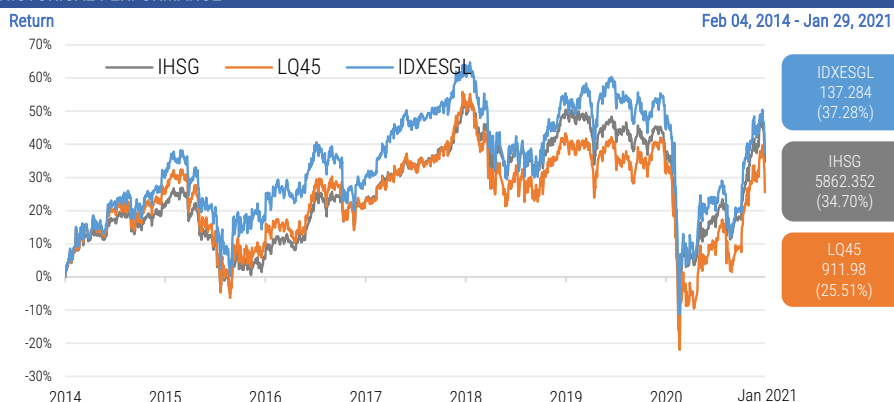
Effective Date

Third Wednesday of March, June, September, and December. If it's a holiday, the effective date is the following Exchange Day.

Announcement

At the latest 5 exchange days prior to the effective date.

HISTORICAL PERFORMANCE



INDEX PERFORMANCE

	Returns		YoY Returns		
	6M	10.57%	Year	IDXESGL	IHSGL
1Y	-6.12%	YTD 2021	-3.3%	-2.0%	-2.5%
3Y	-15.02%	2020	-7.0%	-5.1%	-7.8%
5Y	15.87%	2019	5.3%	1.7%	3.2%
10Y	-	2018	-10.5%	-2.5%	-9.0%
Since Base Date	37.28%	2017	26.7%	20.0%	22.0%
3Y (Annualized)	-5.29%	2016	6.4%	15.3%	11.7%
5Y (Annualized)	2.99%	2015	-5.4%	-12.1%	-11.9%
10Y (Annualized)	-	2014	27.0%	20.1%	23.7%
Since Base Date (Ann.)	4.64%				

RISK

3Y Beta	1.24
5Y Beta	1.23
3Y Std Dev (Annualized)	24.7%
5Y Std Dev (Annualized)	21.1%

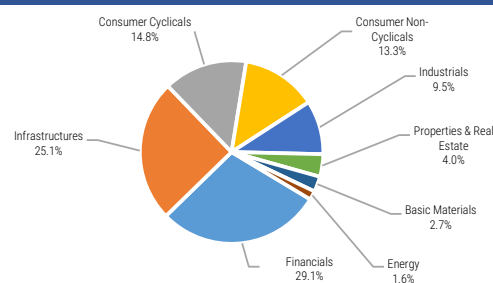
FUNDAMENTAL

P/E (Weight Avg.)	20.57
P/BV (Weight Avg.)	2.34

INDEX CHARACTERISTICS

Number of Constituents	30
Market Cap Total* (in tr. IDR)	620.41
Largest	97.90
Smallest	1.25
Average	20.68
Median	9.66
Index MC / IDX MC (%)	39.85%

SECTOR WEIGHTS



TOP 10 CONSTITUENTS

Code	Company Name	Market Cap* (in trill. IDR)	Index Weight	Sector
BBCA	Bank Central Asia Tbk.	97.90	15.78%	Financials
TLKM	Telkom Indonesia (Persero) Tbk.	88.17	14.21%	Infrastructures
UNVR	Unilever Indonesia Tbk.	74.29	11.97%	Consumer Non-Cyclical
ASII	Astra International Tbk.	59.02	9.51%	Industrials
BMRI	Bank Mandiri (Persero) Tbk.	57.11	9.20%	Financials
JSMR	Jasa Marga (Persero) Tbk.	30.56	4.93%	Infrastructures
BBNI	Bank Negara Indonesia (Persero) Tbk.	21.31	3.44%	Financials
ACES	Ace Hardware Indonesia Tbk.	20.99	3.38%	Consumer Cyclical
MNCN	Media Nusantara Citra Tbk.	19.07	3.07%	Consumer Cyclical
SCMA	Surya Citra Media Tbk.	18.18	2.93%	Consumer Cyclical
Total (Top 10 Constituents)		486.59	78.43%	

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

*Adjusted Market Capitalization

Data as of: Jan 29, 2021

Contact Information

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More Information

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

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