

IDX SMALL-MID CAP (SMC) COMPOSITE

INDONESIA STOCK EXCHANGE



INDEX FACT SHEET

January 2021

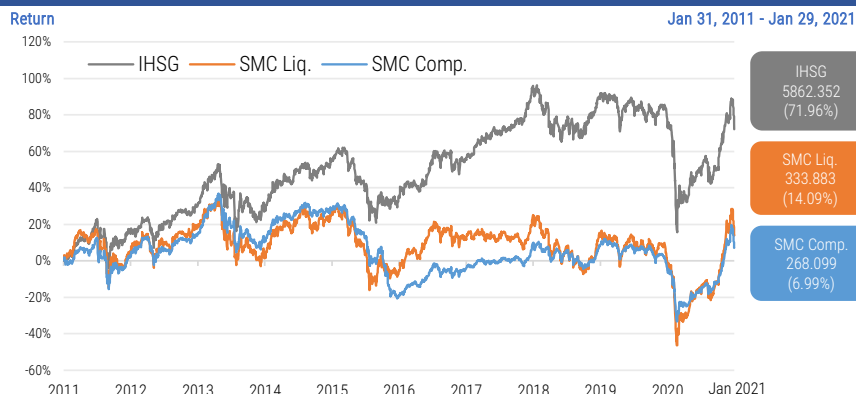
GENERAL INFORMATION

Index Name : IDX Small-Mid Cap (SMC) Composite
IDX JATS Code : IDXSMC-COM
Description :
 An index that measures the stock price performance of listed stocks that have small and medium market capitalization.

Launch Date : December 21, 2017
Base Date : January 30, 2009
Base Value : 100
Methodology :
 Market Capitalization Weighted

$$Index = \frac{\sum_{i=1}^n Market\ Cap_i}{Base\ Market\ Cap} \times 100$$

HISTORICAL PERFORMANCE



CONSTITUENT SELECTION

Universe
 Constituents of IDX Composite.

Selection Criteria
 Stocks that have a market capitalization of between IDR 1 - 50 trillion are included in the IDX SMC Composite index. Selection is based on market capitalization as of end of month prior to the reviewing month.

INDEX MAINTENANCE

Periodic Review Schedules
 Every 6 months: on January and July.

Effective Date
 Third trading day of the month after reviewing month (February and August).

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

INDEX PERFORMANCE

| | Returns | | YoY Returns | | | |
|------------------------|---------|---------|-------------|-----------|--------|----------|
| | 6M | 1Y | Year | SMC Comp. | IHSG | SMC Liq. |
| 6M | 26.31% | 12.77% | YTD 2021 | -1.4% | -2.0% | -1.1% |
| 1Y | 12.77% | 12.77% | 2020 | 4.4% | -5.1% | 6.0% |
| 3Y | -2.63% | -2.63% | 2019 | 2.5% | 1.7% | 7.6% |
| 5Y | 31.86% | 31.86% | 2018 | 0.1% | -2.5% | -9.7% |
| 10Y | 6.99% | 6.99% | 2017 | 6.8% | 20.0% | -0.9% |
| Since Base Date | 168.10% | 168.10% | 2016 | 13.2% | 15.3% | 19.0% |
| 3Y (Annualized) | -0.88% | -0.88% | 2015 | -34.8% | -12.1% | -22.9% |
| 5Y (Annualized) | 5.69% | 5.69% | 2014 | 17.1% | 22.3% | 21.0% |
| 10Y (Annualized) | 0.68% | 0.68% | | | | |
| Since Base Date (Ann.) | 8.57% | 8.57% | | | | |

RISK

| | |
|-------------------------|-------|
| 3Y Beta | 0.79 |
| 5Y Beta | 0.78 |
| 3Y Std Dev (Annualized) | 15.3% |
| 5Y Std Dev (Annualized) | 13.2% |

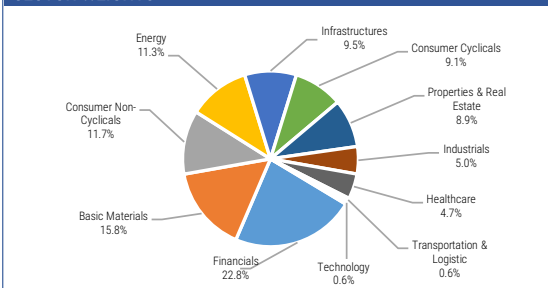
FUNDAMENTAL

| | |
|--------------------|--------|
| P/E (Weight Avg.) | >50.00 |
| P/BV (Weight Avg.) | 1.46 |

INDEX CHARACTERISTICS

| | |
|-------------------------------|----------|
| Number of Constituents | 330 |
| Market Cap Total (in tr. IDR) | 2,922.78 |
| Largest | 107.24 |
| Smallest | 0.36 |
| Average | 8.86 |
| Median | 3.59 |
| Index MC / IDX MC (%) | 43.21% |

SECTOR WEIGHTS



TOP 10 CONSTITUENTS

| Code | Company Name | Market Cap (in trill. IDR) | Index Weight | Sector |
|------------------------------------|-----------------------------------|----------------------------|---------------|------------------------|
| EMTK | Elang Mahkota Teknologi Tbk. | 107.24 | 3.67% | Industrials |
| ARTO | Bank Jago Tbk. | 72.01 | 2.46% | Financials |
| INKP | Indah Kiat Pulp & Paper Tbk. | 70.58 | 2.41% | Basic Materials |
| MYOR | Mayora Indah Tbk. | 62.38 | 2.13% | Consumer Non-Cyclicals |
| MEGA | Bank Mega Tbk. | 62.05 | 2.12% | Financials |
| MDKA | Merdeka Copper Gold Tbk. | 55.84 | 1.91% | Basic Materials |
| INCO | Vale Indonesia Tbk. | 54.65 | 1.87% | Basic Materials |
| ANTM | Aneka Tambang Tbk. | 53.35 | 1.83% | Basic Materials |
| TBIG | Tower Bersama Infrastructure Tbk. | 50.75 | 1.74% | Infrastructures |
| INTP | Indocement Tunggal Prakarsa Tbk. | 49.24 | 1.68% | Basic Materials |
| Total (Top 10 Constituents) | | 638.07 | 21.83% | |

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

Data as of: Jan 29, 2021

Contact Information

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More Information

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

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