

Objective

The AScX® is a free float market capitalisation weighted index that reflects the performance of the 25 most traded small caps shares listed on Euronext Amsterdam. The companies are selected on the basis of value turnover and the weighting assigned on the basis on their free float market capitalization. The index serves as an underlying for structured products, funds, exchange traded funds and futures.

Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

June 30, 2022

Market Capitalization	EUR Bil
Full	16.38
Free float	8.34

Components (full)	EUR Bil
Average	0.7
Median	0.5
Largest	2.6
Smallest	0.1

Component Weights	(%)
Largest	9.75
Smallest	1.26
Top ten	67.08

Performance	(%)
QTD	-12.45%
YTD	-9.30%
2021	20.68%
2020	12.20%
2019	16.52%

Annualized	(%)
2 Year	24.88%
3 Years	9.09%
5 Years	5.05%
Since Base Date 31-12-2004	6.80%

Fundamentals	
P/E Incl. Neg LTM	14.99
P/E Incl. Neg FY1	27.39
P/E excl. Neg LTM	17.53
P/E excl. Neg FY1	29.03
Price/Book	3.84
Price/Sales	3.84
Price/Cash Flow	12.90
Dividend Yield (%)	3.73

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	23.13

Performance of other versions

AScX® NR	
QTD	-10.36%
YTD	-7.13%
2021	23.35%
2020	13.31%
2019	19.89%

AScX® GR	
QTD	-9.99%
YTD	-6.75%
2021	23.83%
2020	13.51%
2019	20.51%

Index Facts

Categories	Facts
Weighting	Based on free float adjusted market capitalization. The Free Float Factor is rounded to the nearest 5% multiple.
Component Number	25
Review of composition	Annual with quarterly fast entry or replacement. Effective after the third Friday of March (annual review), June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	AScX Index family was introduced on 02 March 2005
Isin code / Base Value / Base Date	AScX- Index (NL0000249142), 400 as of 31 December 2004
	AScX NR Index (QS0011211172), 400 as of 31 December 2004
	AScX GR Index (QS0011204995), 400 as of 31 December 2004

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2022, Euronext N.V. - All rights reserved.

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
EUROCOMMERCIAL	ECMPA	NL	Real Estate	9.75
V LANSCHOT KEMPEN	VLK	NL	Financials	8.85
BAM GROEP KON	BAMNB	NL	Industrials	7.57
NSI N.V.	NSI	NL	Real Estate	7.00
AMSTERDAM COMMOD.	ACOMO	NL	Consumer Staples	6.43
MAJOREL GROUP LUX	MAJ	NL	Industrials	6.13
PHARMING GROUP	PHARM	NL	Health Care	5.86
TOMTOM	TOM2	NL	Technology	5.61
WERELDHAVE	WHA	NL	Real Estate	5.56
SLIGRO FOOD GROUP	SLIGR	NL	Consumer Staples	4.33

67.08

Portfolio Analysis

Top Sectors Breakdown

