

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

March 31, 2022

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		20.09	Q1 2022		3.60%	P/E Incl. Neg LTM	1.91
Free float		10.88	YTD		3.60%	P/E Incl. Neg FY1	21.40
			2021		20.68%	P/E excl. Neg LTM	17.32
			2020		12.20%	P/E excl. Neg FY1	24.74
			2019		16.52%	Price/Book	3.81
						Price/Sales	3.11
						Price/Cash Flow	11.71
						Dividend Yield (%)	2.85
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		0.8	2 Year		47.14%	Sharpe Ratio 1 Year	-
Median		0.7	3 Years		13.76%	Volatility 30 Day	27.04
Largest		3.0	5 Years		9.55%		
Smallest		0.2	Since Base Date 31-12-2004		7.73%		
Component Weights		(%)					
Largest		10.34					
Smallest		1.38					
Top ten		66.24					

Performance of other versions

AScX® NR		AScX® GR	
Q1 2022	3.60%	Q1 2022	3.60%
YTD	3.60%	YTD	3.60%
2021	23.35%	2021	23.83%
2020	13.31%	2020	13.51%
2019	19.89%	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

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AScX® Index

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
FUGRO	FUR	NL	Industrials	10.34
EUROCOMMERCIAL	ECMPA	NL	Real Estate	9.01
V LANSCHOT KEMPEN	VLK	NL	Financials	7.34
BAM GROEP KON	BAMNB	NL	Industrials	7.03
NSI N.V.	NSI	NL	Real Estate	6.47
MAJOREL GROUP LUX	MAJ	NL	Industrials	5.45
AMSTERDAM COMMOD.	ACOMO	NL	Consumer Staples	5.33
WERELDHAVE	WHA	NL	Real Estate	5.23
TOMTOM	TOM2	NL	Technology	5.12
SLIGRO FOOD GROUP	SLIGR	NL	Consumer Staples	4.92
				66.24

Portfolio Analysis

Top Sectors Breakdown

