

Oslo Børs Small Cap Index

Objective

The Oslo Børs Small Cap Index consists of the 10% lowest capitalized shares on Oslo Børs. It is a semiannually revised free float adjusted index with changes implemented after the market close of the third Friday of March and September. In the period between the review dates the number of shares for each security is fixed with exception of adjustments for corporate actions with priority for existing shareholders. The OSESX index is adjusted for dividend payments.

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	39.88	Q1 2022	-1.42%	P/E Incl. Neg LTM	-
Free float	21.91	YTD	-47.89%	P/E Incl. Neg FY1	0.91
		2021	18.61%	P/E excl. Neg LTM	3.05
		2020	-	P/E excl. Neg FY1	2.31
		2019	-	Price/Book	4.03
				Price/Sales	45.76
				Price/Cash Flow	0.04
				Dividend Yield (%)	2.56
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	0.3	2 Year	4.69%	Sharpe Ratio 1 Year	-
Median	0.2	3 Years	8.98%	Volatility 30 Day	19.39
Largest	2.9	5 Years	-5.67%		
Smallest	0.008	Since Base Date 29-12-1995	6.02%		
Component Weights	(%)				
Largest	4.44				
Smallest	0.006				
Top ten	26.76				

Performance of other versions

OSESX Small Cap_PR		OSESX Small Cap_NR	
Q1 2022	-1.42%	Q1 2022	-1.03%
YTD	-47.89%	YTD	-1.03%
2021	18.61%	2021	18.01%
2020	-	2020	-
2019	-	2019	-

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Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
Component Number	128
Review of composition	Semi annual review, Effective Date after the market close of the third Friday of March and September
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Oslo Børs Small Cap Index family was introduced on 02 January 1996
Isin code / Base Value / Base Date	Oslo Børs Small Cap _GI Index (NO0007035343), 100 as of 03 January 1983 OSESX Small Cap_PR Index (NO0010865314), 100 as of 29 December 1995 OSESX Small Cap_NR Index (NO0010865306), 100 as of 29 December 1995

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
EUROPRI	EPR	NO	Consumer Discretionary	4.44
AKER CARBON CAPTUR	ACC	NO	Energy	3.90
PROTECTOR FORSIKRG	PROT	NO	Financials	3.78
BOUVET	BOUV	NO	Technology	2.91
BW LPG	BWLPG	NO	Industrials	2.42
HEXAGON COMPOSITES	HEX	NO	Industrials	1.96
REC SILICON	RECSI	NO	Basic Materials	1.88
STOLT-NIELSEN	SNI	NO	Industrials	1.83
ARCTICZYMES TECHNO	AZT	NO	Health Care	1.83
MEDISTIM	MEDI	NO	Health Care	1.82
				26.76

Portfolio Analysis

Top Sectors Breakdown

