

### **Objective**

The AEX® is a free float market capitalization weighted index that reflects the performance of the 25 largest and most actively traded shares listed on Euronext Amsterdam, and is the most widely used indicator of the Dutch stock market. The index serves as an underlying for structured products, funds, exchange traded funds, options and futures.

#### Investability

Stocks are screened to ensure liquidity and selected and free float weighted to ensure that the index is investable.

### **Transparency**

The index rules, that are available on our website, are overseen by the independent AEX Steering committee that acts as Supervisor.

All our rulebooks can be found on the following webpage: https://live.euronext.com/en/products-indices/index-rules

<b>Statistics</b>					September-2020
Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	755,6	Q3 2020	-2,15%	P/E Incl. Neg LTM	40,35
Free float	606,1	YTD	-9,41%	P/E Incl. Neg FY1	40,70
% of AEX All-Share	82,8%	2019	23,92%	P/E excl. Neg LTM	42,45
		2018	-10,41%	P/E excl. Neg FY1	41,19
Components (full)	EUR Bil	2017	12,71%	Price/Book	8,90
Average	30,06			Price/Sales	6,97
Median	16,68	Annualized	(%)	Price/Cash Flow	79,93
Largest	133,96	2 Year	-0,17%	Dividend Yield (%)	2,26%
Smallest	4,05	3 Years	0,66%		
		5 Years	5,40%	Risk	
<b>Component Weights</b>	(%)	Since Base Date 03-Jan-1983	6,82%	Sharpe Ratio 1 Year	0,02
Largest	15,2			Volatility 30 Day	19,54
Smallest	0,48	Performance vs. (YTD)	(%)		
Top ten	77,2	AEX All-Share Index	-0,38%		
Performance others					
AEX NR	(%)	AEX GR	(%)	<b>AEX All-Share Index</b>	(%)
Q3 2020	-1,62%	Q3 2020	-1,54%	Q3 2020	-1,75%
YTD	-7,84%	YTD	-7,58%	YTD	-9,03%
2019	27,80%	2019	28,52%	2019	20,34%
2018	-7,85%	2018	-7,36%	2018	-11,64%
2017	16,08%	2017	16,52%	2017	11,69%

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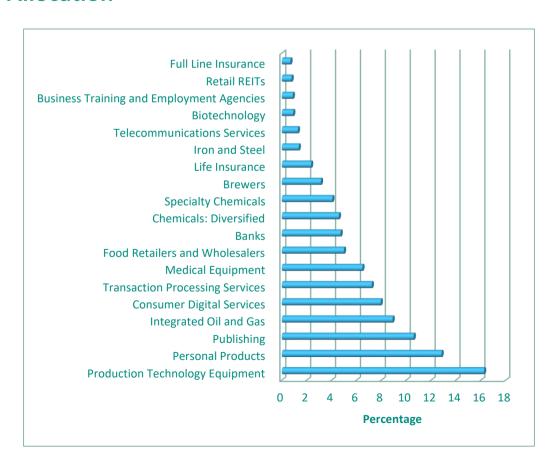
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### **Index Facts**

Categories	Facts					
Weighting	Free float market capitalization subject to 15% weighting cap					
Component Number	25					
Review Frequency	Annual review each March with quarterly fast entry or replacement. Effective after the third Fridays of March, June, September, and December					
Calculation and Distribution	Price, Net Return and Gross Return in EUR; Every 15 seconds during Euronext regulated trading hours					
Isin code / Base Value / Base Date	AEX-Index (NL000000107) 45.38 as of 3 January 1983					
	AEX NR (QS0011211156) 45.38 as of 3 January 1983					
	AEX GR 45.38 (QS0011131990) as of 3 January 1983					
Date Introduced	The AEX was introduced on 3 January 1983					
	The AEX NR was introduced on 29 December 2010					
	The AEX GR was introduced on 2 September 1999					
Settlement Procedure	The average of values of the AEX-Index calculated at one-minute intervals between 15.30 and 16.00 CET					

## **Sector Allocation**



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# **Components**

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
ASML HOLDING	ASML	NL	Production Technology Equipment	15,18	84,50	1
UNILEVER	UNA	NL	Personal Products	12,84	71,47	0,95
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	8,90	49,55	1
ADYEN	ADYEN	NL	Transaction Processing Services	7,23	40,22	0,85
RELX	REN	NL	Publishing	7,03	39,12	1
PHILIPS KON	PHIA	NL	Medical Equipment	6,48	36,05	1
PROSUS	PRX	NL	Consumer Digital Services	5,74	31,97	0,25
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	4,99	27,79	1
DSM KON	DSM	NL	Chemicals: Diversified	4,58	25,51	1
ING GROEP N.V.	INGA	NL	Banks	4,24	23,60	1
WOLTERS KLUWER	WKL	NL	Publishing	3,57	19,89	1
HEINEKEN	HEIA	NL	Brewers	3,14	17,48	0,4
AKZO NOBEL	AKZA	NL	Specialty Chemicals	3,10	17,25	1
JUST EAT TAKEAWAY	TKWY	NL	Consumer Digital Services	2,20	12,27	0,9
NN GROUP	NN	NL	Life Insurance	1,68	9,36	0,85
ARCELORMITTAL SA	MT	NL	Iron and Steel	1,36	7,56	0,65
KPN KON	KPN	NL	Telecommunications Services	1,29	7,17	0,85
ASM INTERNATIONAL	ASM	NL	Production Technology Equipment	1,07	5,96	0,95
IMCD	IMCD	NL	Specialty Chemicals	0,96	5,34	1
GALAPAGOS	GLPG	NL	Biotechnology	0,92	5,09	0,65
RANDSTAD NV	RAND	NL	Business Training and Employment Age	0,88	4,90	0,6
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0,78	4,36	1
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	0,69	3,84	0,95
AEGON	AGN	NL	Life Insurance	0,67	3,74	0,8
ABN AMRO BANK N.V.	ABN	NL	Banks	0,48	2,69	0,8

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