

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

				Jun-21
EUR Bil	Performance	(%)	Fundamentals	
1059.4	Q2 2021	4.24%	P/E Incl. Neg LTM	31.16 32.68
890.0	YTD	16.80%	P/E Incl. Neg FY1	
80.8%	2020	3.31%	P/E excl. Neg LTM	42.42
	2019	23.92%	P/E excl. Neg FY1	33.25
EUR Bil	2018	-10.41%	Price/Book	10.56
42.2			Price/Sales	7.05
22.7	Annualized	(%)	Price/Cash Flow	62.98
243.1	2 Year	13.96%	Dividend Yield (%)	2.03%
4.60	3 Years	9.76%		
	5 Years	10.85%	Risk	
(%)	Since Base Date 03-Jan-1983	7.48%	Sharpe Ratio 1 Year	2.17
17.71			Volatility 30 Day	9.19
0.57	Performance vs. (YTD)	(%)		
77.25	AEX All-Share Index	1.76%		
(%)	AEX GR	(%)	AEX All-Share Index	(%)
5.07%	Q2 2021	5.18%	Q2 2021	3.93%
18.02%	YTD	18.17%	YTD	15.04%
5.36%	2020	5.71%	2020	4.39%
27.80%	2019	28.52%	2019	20.34%
-7.85%	2018	-7.36%	2018	-11.64%
	1059.4 890.0 80.8% EUR Bil 42.2 22.7 243.1 4.60 (%) 17.71 0.57 77.25 (%) 5.07% 18.02% 5.36% 27.80%	1059.4 Q2 2021 890.0 YTD 80.8% 2020 2019 EUR Bil 2018 42.2 22.7 Annualized 243.1 2 Year 4.60 3 Years 5 Years (%) Since Base Date 03-Jan-1983 17.71 0.57 Performance vs. (YTD) 77.25 AEX All-Share Index (%) AEX GR 5.07% Q2 2021 18.02% YTD 5.36% 2020 27.80% 2019	1059.4 Q2 2021 4.24% 890.0 YTD 16.80% 80.8% 2020 3.31% 2019 23.92% EUR Bil 2018 -10.41% 42.2 22.7 Annualized (%) 243.1 2 Year 13.96% 4.60 3 Years 9.76% 5 Years 10.85% (%) Since Base Date 03-Jan-1983 7.48% 17.71 0.57 Performance vs. (YTD) (%) 77.25 AEX All-Share Index 1.76% (%) AEX GR (%) 5.07% Q2 2021 5.18% 18.02% YTD 18.17% 5.36% 2020 5.71% 27.80% 2019 28.52%	1059.4 Q2 2021

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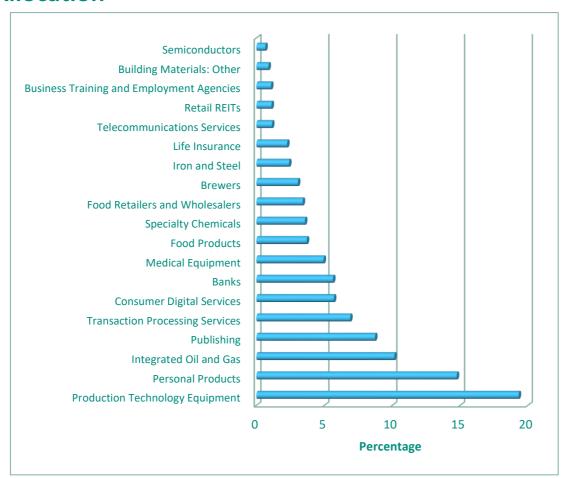
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Index Facts

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
ARCELORMITTAL SA	MT	NL	Iron and Steel	2.41	18.53	0.65
PROSUS	PRX	NL	Consumer Digital Services	4.35	33.50	0.25
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2.58	19.86	1.00
ADYEN	ADYEN	NL	Transaction Processing Services	6.90	53.15	0.85
BE SEMICONDUCTOR	BESI	NL	Semiconductors	0.66	5.06	0.90
JUST EAT TAKEAWAY	TKWY	NL	Consumer Digital Services	1.35	10.43	0.90
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	0.57	4.37	0.95
SIGNIFY NV	LIGHT	NL	Building Materials: Other	0.89	6.85	1.00
ING GROEP N.V.	INGA	NL	Banks	5.64	43.45	1.00
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	3.40	26.22	0.95
IMCD	IMCD	NL	Specialty Chemicals	0.99	7.64	1.00
NN GROUP	NN	NL	Life Insurance	1.45	11.17	0.85
ASML HOLDING	ASML	NL	Production Technology Equipment	17.62	135.77	1.00
WOLTERS KLUWER	WKL	NL	Publishing	2.94	22.66	1.00
RANDSTAD NV	RAND	NL	Business Training and Employment Ager	1.08	8.31	0.70
ASM INTERNATIONAL	ASM	NL	Production Technology Equipment	1.70	13.10	0.95
AEGON	AGN	NL	Life Insurance	0.81	6.26	0.85
DSM KON	DSM	NL	Food Products	3.71	28.56	1.00
PHILIPS KON	PHIA	NL	Medical Equipment	4.94	38.07	1.00
HEINEKEN	HEIA	NL	Brewers	3.06	23.55	0.40
KPN KON	KPN	NL	Telecommunications Services	1.15	8.86	0.80
RELX	REN	NL	Publishing	5.78	44.56	1.00
UNILEVER	UNA	NL	Personal Products	14.76	113.67	1.00
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	10.15	78.17	1.00
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1.12	8.59	0.85

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