

## Objective

The AEX® All-Share index consists of companies listed on Euronext Amsterdam. The index is Full Market capitalisation weighted. The index serves as an underlying for structured products, funds and exchange traded funds.

## 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/indices-documents-by-family>.

## Statistics

**December 31, 2023**

Market Capitalization	EUR Bil
Full	1,393

Components (full)	EUR Bil
Average	11.0
Median	0.7
Largest	274.8
Smallest	0.001

Component Weights	(%)
Largest	19.74
Smallest	0.0001
Top ten	68.12

Performance	(%)
QTD	8.66%
YTD	13.43%
2022	-14.97%
2021	22.78%
2020	4.39%

Annualized	(%)
2 Year	-1.79%
3 Years	5.80%
5 Years	8.27%
Since Base Date 31-12-1952	1.12%

Fundamentals	
P/E Incl. Neg LTM	26.79
P/E Incl. Neg FY1	21.48
P/E excl. Neg LTM	27.40
P/E excl. Neg FY1	23.11
Price/Book	8.60
Price/Sales	5.35
Price/Cash Flow	22.53
Dividend Yield (%)	2.27

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.07

## Performance of other versions

AEX All-Share GR	
QTD	9.09%
YTD	16.40%
2022	-12.86%
2021	25.02%
2020	6.46%

## Index Facts

Categories	Facts
Weighting	Based on Full Market Capitalisation.
Component Number	126
Review of composition	Daily with Semi-Annual Reviews in January and July.
Calculation and Distribution	Price index and Gross return index versions are also available.
Date Introduced	AEX All-Share Index family was introduced on 02 September 1999
Isin code / Base Value / Base Date	AEX All-Share Index (NL0000249100), 484.8 as of 31 December 2003
	AEX All-Share GR Index (QS0011224977), 484.8 as of 31 December 2003

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	19.74
SHELL PLC	SHELL	NL	Energy	14.23
UNILEVER	UNA	NL	Consumer Staples	8.28
PROSUS	PRX	NL	Technology	5.16
RELX	REN	NL	Consumer Discretionary	5.10
HEINEKEN	HEIA	NL	Consumer Staples	3.80
ING GROEP N.V.	INGA	NL	Financials	3.40
UMG	UMG	NL	Consumer Discretionary	3.38
ADYEN	ADYEN	NL	Industrials	2.60
SAINT GOBAIN	SGO	FR	Industrials	2.43
				<b>68.12</b>

## Portfolio Analysis

### Top Sectors Breakdown

