

AEX® All-Share Index

Objective

The AEX® All-Share index consists of companies listed on Euronext Amsterdam. The index is Full Market Capitalisation weighted.

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

June 30, 2022

Market Capitalization	EUR Bil
Full	1,237

Components (full)	EUR Bil
Average	8.6
Median	0.7
Largest	185.3
Smallest	0.001

Component Weights	(%)
Largest	15.35
Smallest	0.000
Top ten	69.51

Performance	(%)
QTD	-9.42%
YTD	-18.79%
2021	22.78%
2020	4.39%
2019	20.34%

Annualized	(%)
2 Year	6.03%
3 Years	2.70%
5 Years	3.11%
Since Base Date 31-12-2003	3.42%

Fundamentals	
P/E Incl. Neg LTM	-
P/E Incl. Neg FY1	19.64
P/E excl. Neg LTM	20.45
P/E excl. Neg FY1	19.80
Price/Book	7.11
Price/Sales	5.28
Price/Cash Flow	13.05
Dividend Yield (%)	-

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	26.14

Performance of other versions

AEX All-Share GR	
QTD	-8.29%
YTD	-17.57%
2021	25.02%
2020	6.46%
2019	24.54%

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Index Facts

Categories	Facts
Weighting	Based on Full Market Capitalization.
Component Number	Variable
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 (%)
SHELL PLC	SHELL	NL	Energy	15.35
ASML HOLDING	ASML	NL	Technology	14.96
PROSUS	PRX	NL	Technology	10.46
UNILEVER	UNA	NL	Consumer Staples	9.20
RELX	REN	NL	Consumer Discretionary	4.13
HEINEKEN	HEIA	NL	Consumer Staples	4.05
ADYEN	ADYEN	NL	Industrials	3.47
ING GROEP N.V.	INGA	NL	Financials	2.98
UMG	UMG	NL	Consumer Discretionary	2.80
AHOLD DEL	AD	NL	Consumer Staples	2.10

69.51

Portfolio Analysis

Top Sectors Breakdown

