

AEX® All-Tradable Index

Objective

The AEX® All-Tradable index consists of all companies included in the AEX, AMX and AScX indices. The index is Free Float 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	1,139
Free float	953.97

Components (full)	EUR Bil
Average	15.1
Median	2.8
Largest	185.3
Smallest	0.1

Component Weights	(%)
Largest	14.30
Smallest	0.01
Top ten	74.62

Performance	(%)
QTD	-9.47%
YTD	-17.31%
2021	30.54%
2020	3.71%
2019	24.34%

Annualized	(%)
2 Year	10.51%
3 Years	6.46%
5 Years	5.80%
Since Base Date 31-12-2004	4.05%

Fundamentals	
P/E Incl. Neg LTM	22.19
P/E Incl. Neg FY1	20.12
P/E excl. Neg LTM	22.38
P/E excl. Neg FY1	20.24
Price/Book	7.57
Price/Sales	4.71
Price/Cash Flow	15.58
Dividend Yield (%)	2.72

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	25.43

Performance of other versions

AEX All-Tradable GR	
QTD	-8.25%
YTD	-15.97%
2021	33.30%
2020	6.08%
2019	28.94%

AEX All-Tradable NR	
QTD	-8.39%
YTD	-16.10%
2021	32.99%
2020	5.73%
2019	28.22%

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Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
Component Number	75
Review of composition	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	AEX All-Tradable Index family was introduced on 09 December 2013
Isin code / Base Value / Base Date	AEX All-Tradable Index (NL0010614491), 400 as of 31 December 2004 AEX All-Tradable GR Index (NL0010614517), 400 as of 31 December 2004 AEX All-Tradable NR Index (NL0010614509), 400 as of 31 December 2004

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	14.30
SHELL PLC	SHELL	NL	Energy	14.27
UNILEVER	UNA	NL	Consumer Staples	14.06
PROSUS	PRX	NL	Technology	7.20
RELX	REN	NL	Consumer Discretionary	6.32
ADYEN	ADYEN	NL	Industrials	4.77
ING GROEP N.V.	INGA	NL	Financials	4.54
AHOLD DEL	AD	NL	Consumer Staples	3.21
WOLTERS KLUWER	WKL	NL	Consumer Discretionary	3.00
DSM KON	DSM	NL	Consumer Staples	2.96

74.62

Portfolio Analysis

Top Sectors Breakdown

