

## 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. 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	1,269
Free float	1,084

Components (full)	EUR Bil
Average	16.8
Median	2.6
Largest	274.8
Smallest	0.2

Component Weights	(%)
Largest	16.41
Smallest	0.006
Top ten	74.71

Performance	(%)
QTD	7.90%
YTD	13.37%
2022	-13.62%
2021	30.54%
2020	3.71%

Annualized	(%)
2 Year	-1.04%
3 Years	8.53%
5 Years	10.51%
Since Base Date 31-12-2004	4.65%

Fundamentals	
P/E Incl. Neg LTM	22.39
P/E Incl. Neg FY1	20.77
P/E excl. Neg LTM	22.98
P/E excl. Neg FY1	22.91
Price/Book	8.56
Price/Sales	4.89
Price/Cash Flow	22.72
Dividend Yield (%)	2.39

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.06

## Performance of other versions

AEX All-Tradable GR	
QTD	8.34%
YTD	16.54%
2022	-11.31%
2021	33.30%
2020	6.08%

AEX All-Tradable NR	
QTD	8.32%
YTD	16.27%
2022	-11.51%
2021	32.99%
2020	5.73%

## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
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	16.41
SHELL PLC	SHELL	NL	Energy	15.77
UNILEVER	UNA	NL	Consumer Staples	12.36
RELX	REN	NL	Consumer Discretionary	7.61
ING GROEP N.V.	INGA	NL	Financials	5.40
PROSUS	PRX	NL	Technology	4.61
ADYEN	ADYEN	NL	Industrials	3.68
WOLTERS KLUWER	WKL	NL	Consumer Discretionary	3.55
AHOLD DEL	AD	NL	Consumer Staples	2.77
HEINEKEN	HEIA	NL	Consumer Staples	2.55
				<b>74.71</b>

## Portfolio Analysis

### Top Sectors Breakdown

