

Objective

The AEX® ESG Index is a free float market capitalisation weighted index that reflects the performance of the 25 companies with the best ESG risk rating from the AEX Index and AMX Index. It excludes companies involved in controversial activities, tobacco, controversial weapons, Oil Sands or assessed to be Non-Compliant with the UN Global Compact principles. The Environmental, Social and Governance risk rating is assessed by Sustainalytics. The index serves as an underlying for structured products, funds, exchange traded funds, options and futures.

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	695.63
Free float	586.89

Components (full)	EUR Bil
Average	27.9
Median	10.7
Largest	274.8
Smallest	1.2

Component Weights	(%)
Largest	15.53
Smallest	0.25
Top ten	80.68

Performance	(%)
QTD	15.58%
YTD	19.61%
2022	-20.53%
2021	36.30%
2020	8.66%

Annualized	(%)
2 Year	-2.50%
3 Years	9.02%
5 Years	12.79%
Since Base Date 31-12-2009	8.87%

Fundamentals	
P/E Incl. Neg LTM	32.97
P/E Incl. Neg FY1	29.37
P/E excl. Neg LTM	33.63
P/E excl. Neg FY1	29.37
Price/Book	11.86
Price/Sales	7.94
Price/Cash Flow	36.28
Dividend Yield (%)	1.57

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.10

Performance of other versions

AEX ESG GR	
QTD	15.76%
YTD	22.05%
2022	-19.04%
2021	39.63%
2020	11.39%

AEX ESG NR	
QTD	15.73%
YTD	21.73%
2022	-19.23%
2021	39.19%
2020	10.99%

Index Facts

Categories	Facts
Weighting	Free Float market Capitalisation subject to weighting cap.
Component Number	25
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 ESG Index family was introduced on 12 May 2022
Isin code / Base Value / Base Date	AEX ESG Index (NLESG0000014), 335.33 as of 12/31/2009
	AEX ESG GR Index (NLESG0000030), 335.33 as of 12/31/2009
	AEX ESG NR Index (NLESG0000022), 335.33 as of 12/31/2009

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	15.53
RELX	REN	NL	Consumer Discretionary	14.85
PROSUS	PRX	NL	Technology	11.68
ADYEN	ADYEN	NL	Industrials	9.31
WOLTERS KLUWER	WKL	NL	Consumer Discretionary	8.99
ASM INTERNATIONAL	ASM	NL	Technology	5.97
UMG	UMG	NL	Consumer Discretionary	5.08
AKZO NOBEL	AKZA	NL	Basic Materials	3.54
BE SEMICONDUCTOR	BESI	NL	Technology	3.00
KPN KON	KPN	NL	Telecommunications	2.73
				80.68

Portfolio Analysis

Top Sectors Breakdown

