

Objective

The AEX® ESG Index is a free float market capitalization 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, 2022

Market Capitalization	EUR Bil
Full	623.57
Free float	490.90

Components (full)	EUR Bil
Average	24.9
Median	10.0
Largest	203.1
Smallest	0.8

Component Weights	(%)
Largest	15.69
Smallest	0.20
Top ten	81.24

Performance	(%)
QTD	9.11%
YTD	-20.53%
2021	36.30%
2020	8.66%
2019	29.64%

Annualized	(%)
2 Year	4.08%
3 Years	5.58%
5 Years	6.93%
Since Base Date 31-12-2009	8.08%

Fundamentals	
P/E Incl. Neg LTM	34.11
P/E Incl. Neg FY1	29.36
P/E excl. Neg LTM	34.11
P/E excl. Neg FY1	29.36
Price/Book	10.21
Price/Sales	6.62
Price/Cash Flow	20.44
Dividend Yield (%)	1.67

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	19.53

Performance of other versions

AEX ESG GR	
QTD	9.25%
YTD	-19.04%
2021	39.63%
2020	11.39%
2019	34.33%

AEX ESG NR	
QTD	9.23%
YTD	-19.23%
2021	39.19%
2020	10.99%
2019	33.57%

Index Facts

Categories	Facts
Weighting	Free Float market capitalization 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 (%)
PROSUS	PRX	NL	Technology	15.69
RELX	REN	NL	Consumer Discretionary	15.35
ASML HOLDING	ASML	NL	Technology	13.93
ADYEN	ADYEN	NL	Industrials	10.84
WOLTERS KLUWER	WKL	NL	Consumer Discretionary	7.75
UMG	UMG	NL	Consumer Discretionary	4.93
AKZO NOBEL	AKZA	NL	Basic Materials	3.43
ASM INTERNATIONAL	ASM	NL	Technology	3.33
NN GROUP	NN	NL	Financials	3.11
KPN KON	KPN	NL	Telecommunications	2.88

81.24

Portfolio Analysis

Top Sectors Breakdown

