

Objective

The AEX® Equal Weight index consists of all companies included in the AEX index. The index is equally 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	1,174

Components (full)	EUR Bil
Average	46.6
Median	23.2
Largest	274.8
Smallest	9.0

Component Weights	(%)
Largest	4.46
Smallest	3.57
Top ten	41.57

Performance	(%)
QTD	12.88%
YTD	20.34%
2022	-18.39%
2021	25.21%
2020	4.05%

Annualized	(%)
2 Year	-0.90%
3 Years	7.13%
5 Years	9.31%
Since Base Date 31-12-2008	8.27%

Fundamentals	
P/E Incl. Neg LTM	24.08
P/E Incl. Neg FY1	22.39
P/E excl. Neg LTM	25.06
P/E excl. Neg FY1	22.39
Price/Book	6.42
Price/Sales	4.87
Price/Cash Flow	20.05
Dividend Yield (%)	2.33

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.06

Performance of other versions

AEX Equal Weight GR	
QTD	13.10%
YTD	24.44%
2022	-16.26%
2021	28.47%
2020	6.53%

AEX Equal Weight NR	
QTD	13.08%
YTD	23.87%
2022	-16.54%
2021	28.02%
2020	6.12%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
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 Equal Weight Index family was introduced on 22 June 2009
Isin code / Base Value / Base Date	AEX Equal Weight Index (QS0011159744), 1000 as of 31 December 2008
	AEX Equal Weight GR Index (QS0011211222), 1000 as of 31 December 2008
	AEX Equal Weight NR Index (QS0011211206), 1000 as of 31 December 2008

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
PHILIPS KON	PHIA	NL	Health Care	4.46
ARCELORMITTAL SA	MT	NL	Basic Materials	4.25
DSM FIRMENICH AG	DSFIR	NL	Consumer Staples	4.23
IMCD	IMCD	NL	Basic Materials	4.16
HEINEKEN	HEIA	NL	Consumer Staples	4.16
ABN AMRO BANK N.V.	ABN	NL	Financials	4.11
AKZO NOBEL	AKZA	NL	Basic Materials	4.11
ASML HOLDING	ASML	NL	Technology	4.08
ASM INTERNATIONAL	ASM	NL	Technology	4.01
SHELL PLC	SHELL	NL	Energy	4.01
				41.57

Portfolio Analysis

Top Sectors Breakdown

