

## 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, 2022

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		1,085	QTD		9.26%	P/E Incl. Neg LTM	26.76
			YTD		-18.39%	P/E Incl. Neg FY1	20.76
			2021		25.21%	P/E excl. Neg LTM	26.76
			2020		4.05%	P/E excl. Neg FY1	20.76
			2019		22.00%	Price/Book	5.13
						Price/Sales	3.41
						Price/Cash Flow	16.85
						Dividend Yield (%)	2.50
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		42.9	2 Year		1.08%	Sharpe Ratio 1 Year	-
Median		20.0	3 Years		2.06%	Volatility 30 Day	17.18
Largest		203.1	5 Years		2.58%		
Smallest		4.0	Since Base Date 31-12-2008		7.45%		
Component Weights		(%)					
Largest		4.31					
Smallest		3.52					
Top ten		41.80					

## Performance of other versions

AEX Equal Weight GR		AEX Equal Weight NR	
QTD	9.44%	QTD	9.42%
YTD	-16.26%	YTD	-16.54%
2021	28.47%	2021	28.02%
2020	6.53%	2020	6.12%
2019	26.17%	2019	25.49%

## 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	4.31
AEGON	AGN	NL	Financials	4.26
RANDSTAD NV	RAND	NL	Industrials	4.24
ING GROEP N.V.	INGA	NL	Financials	4.20
UNILEVER	UNA	NL	Consumer Staples	4.16
SHELL PLC	SHELL	NL	Energy	4.15
KPN KON	KPN	NL	Telecommunications	4.15
HEINEKEN	HEIA	NL	Consumer Staples	4.14
PROSUS	PRX	NL	Technology	4.10
UMG	UMG	NL	Consumer Discretionary	4.10
				<b>41.80</b>

## Portfolio Analysis

### Top Sectors Breakdown

